

Ekaterina Ugulava

Citizenship: Russian

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EDUCATION

University of Amsterdam

PhD Candidate in Econometrics

Advisors: Prof. dr. H. Peter Boswijk, dr. Sander Barendse and dr. Paolo Gorgi

Amsterdam, the Netherlands

Sep 2021 – current

Tinbergen Institute

MPhil in Economics (Advanced Econometrics Track)

Thesis: Long Memory Realised GAS Model

Amsterdam, the Netherlands

Jan 2020 – Aug 2021

Vrije Universiteit Amsterdam

MSc in Econometrics (not finished, transferred to MPhil)

Amsterdam, the Netherlands

Sep 2019 – Dec 2019

National Research University (NRU) – Higher School of Economics

BSc in Economics, GPA: 9.07/10

Minor: European space: policy, economy, culture

Thesis: Government Ownership and Private Benefits of Control in Russian Companies

Saint-Petersburg, Russia

Sep 2015 – Jun 2019

University of York

Academic mobility programme

York, the United Kingdom

Jan 2018 – Jun 2018

RESEARCH

Research interests: financial time-series (long-memory score-driven models, long horizon volatility and quantile forecasting)

Working Papers

- “Long Memory Realised GAS Model”, 2022.
- “Horizon-based Estimation of Volatility Models: Application to Hausman-type Specification Testing and Forecasting”, 2023.

Work in Progress

- “Cumulative quantiles”, 2024.

ACADEMIC EXPERIENCE

Vrije Universiteit Amsterdam (VU Foundation)

Research Assistant for Prof. dr. Siem Jan Koopman and Prof. dr. Francisco Blasques

Amsterdam, the Netherlands

Feb 2021 – Jul 2021

- *Score-Driven Models: Methodology and Theory*, 2022. [Download](#)
- *Score-Driven Models: Methodology and Applications*, 2022. [Download](#)

National Research University – Higher School of Economics

Research Assistant for dr. Alexander Muravyev

Saint-Petersburg, Russia

Nov 2018 – Dec 2018

TEACHING EXPERIENCE

University of Amsterdam

- Econometric Analysis: *Introductory course in Econometrics for BSc in Politics, Psychology, Law and Economics, Fall 2024*
- Advanced Risk Management: *MSc Finance, Spring 2022, 2023, 2024*
- Econometrics: *Introductory course in Econometrics for BSc Economics, Fall 2022, 2023*
- Thesis supervision (x6): *BSc Econometrics, Spring 2022*

Tinbergen Institute

- Advanced Mathematics: *PhD level course for MPhil in Economics, Fall 2021, 2022, 2023*
- Advanced Econometrics III (Time Series Econometrics): *PhD level course for MPhil in Economics, Spring 2021*

SEMINARS AND CONFERENCES

2024: 12th SIde Workshop for PhD students in Econometrics and Empirical Economics (scheduled, discussant Massimiliano Caporin); International Association for Applied Econometrics (Xiamen, China; Thessaloniki, Greece).

2023: UvA Econometrics internal seminar (Amsterdam, the Netherlands); TopQuants: Autumn Event, poster (ING, the Netherlands); 3rd International Econometrics PhD Conference (Econometric Institute at Erasmus University Rotterdam, the Netherlands).

2022: Brown Bag Econometrics Lunch Seminar (University of Amsterdam, the Netherlands); International Association for Applied Econometrics (King's College London, the UK); 2nd International Conference on Econometrics and Business Analytics (Yerevan and Dilijan, Republic of Armenia); CEBA talk (online); 16th International Conference CFE (King's College London, the UK).

ADDITIONAL EDUCATION

Scientific Programming in Python

Lecturer: dr. Simon Pauw

University of Amsterdam

February – March 2024

Announcements and Markets: A Mixed Frequency Structural Estimation

Lecturer: Prof. dr. Sydney C. Ludvigson

Tinbergen Institute

May 2023

Machine Learning in finance

Lecturer: Prof. dr. Yacine Aït-Sahalia

Tinbergen Institute

Nov 2021

QFFE Spring School 2023

Estimation, Inference, Prediction, Identification of Fractional Time Series. Lecturer: Prof. dr. Jun Yu

Specification and Estimation of Dynamic Option Valuation Models. Lecturer: Prof. dr. Kris Jacobs

AMSE

Tutorials CFE 2022

Extreme Value Analysis. Lecturer: Prof. dr. Armelle Guillou

Latent variable dynamic model. Lecturer: Prof. dr. Michael Pitt

King's College London

QFFE Spring School 2022

Large dimensional network models. Lecturer: dr. Christian Brownlees

Estimation of covariances and correlations in finance. Lecturer: Prof. dr. Peter Reinhard Hansen

AMSE

The Boardroom VU

High-level 10 masterclasses by VU alumni

Vrije Universiteit Amsterdam

2019-2020

Econometrics Summer Workshop

Lecturers: Prof. Dr. Siem Jan Koopman and Prof. dr. Francisco Blasques

Vrije Universiteit Amsterdam

Aug 2019

PRIZES AND AWARDS

Tinbergen Institute Full Graduate Scholarship	<i>2020-2021</i>
Holland Scholarship Programme (contribution towards costs of living)	<i>2019</i>
VU Fellowship Programme (tuition fee waiver for MSc)	<i>2019</i>
Excellence Scholarship Erasmus+	<i>2018</i>
Scholarship from VTB Bank for outstanding results in studies and scientific work	<i>2018</i>
Finalist in the Econometrics projection competition: “The level of domestic corruption in Russia”	<i>2018</i>
Full State Scholarship for merits (tuition fee waiver for BSc)	<i>2015-2019</i>

SKILLS

Languages: Russian (native), English (fluent), Dutch (pre-intermediate, B1), Spanish (beginner, A2.1)

Programming: Matlab, L^AT_EX, Python, Stata, R, EViews

OTHER PROFESSIONAL ACTIVITIES

Account Assistant, Educational Center “PROGRESS”	<i>Jun 2016 – Jun 2019</i>
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