Ekaterina Ugulava

Citizenship: Russian

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University of Amsterdam
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Education

University of Amsterdam — Amsterdam, the Netherlands
PhD Candidate in Econometrics — *Sep 2021 – current*
Advisors: Prof. dr. H. Peter Boswijk, dr. Sander Barendse and dr. Paolo Gorgi

Tinbergen Institute — Amsterdam, the Netherlands
MPhil in Economics (Advanced Econometrics Track) — *Jan 2020 – Aug 2021*
Thesis: Long Memory Realised GAS Model

Vrije Universiteit Amsterdam — Amsterdam, the Netherlands
MSc in Econometrics (not finished, transferred to MPhil) — *Sep 2019 – Dec 2019*

National Research University (NRU) – Higher School of Economics — Saint-Petersburg, Russia
BSc in Economics, GPA: 9.07/10 — *Sep 2015 – Jun 2019*
Minor: European space: policy, economy, culture
Thesis: Government Ownership and Private Benefits of Control in Russian Companies

University of York — York, the United Kingdom
Academic mobility programme — *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 Sepcification Testing and Forecasting", 2023.

Work in Progress

- "Cumulative quantiles", 2024.

Academic Experience

Vrije Universiteit Amsterdam (VU Foundation) — Amsterdam, the Netherlands
Research Assistant for Prof. dr. Siem Jan Koopman and Prof. dr. Francisco Blasques — *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 — Saint-Petersburg, Russia
Research Assistant for dr. Alexander Muravyev — *Nov 2018 – Dec 2018*

Teaching Experience

University of Amsterdam

• Econometric Analysis: *Introductory course in Econometrics for BSc in Politics, Psycology, 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, 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: 12$^{\text{th}}$ 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); 2$^{\text{nd}}$ 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 — University of Amsterdam
Lecturer: dr. Simon Pauw — *February – March 2024*

Announcements and Markets: A Mixed Frequency Structural Estimation — Tinbergen Institute
Lecturer: Prof. dr. Sydney C. Ludvigson — *May 2023*

Machine Learning in finance — Tinbergen Institute
Lecturer: Prof. dr. Yacine Aït-Sahalia — *Nov 2021*

QFFE Spring School 2023 — AMSE
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

Tutorials CFE 2022 — King's College London
Extreme Value Analysis. Lecturer: Prof. dr. Armelle Guillou
Latent variable dynamic model. Lecturer: Prof. dr. Michael Pitt

QFFE Spring School 2022 — AMSE
Large dimensional network models. Lecturer: dr. Christian Brownlees
Estimation of covariances and correlations in finance. Lecturer: Prof. dr. Peter Reinhard Hansen

The Boardroom VU — Vrije Universiteit Amsterdam
High-level 10 masterclasses by VU alumni — *2019-2020*

Econometrics Summer Workshop — Vrije Universiteit Amsterdam
Lecturers: Prof. Dr. Siem Jan Koopman and Prof. dr. Francisco Blasques — *Aug 2019*

Prizes and Awards

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

Skills

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

Programming: Matlab, LaTeX, Python, Stata, R, EViews

Other professional activities

Account Assistant, Educational Center "PROGRESS" *Jun 2016 – Jun 2019*