

# Grigory Franguridi

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## Fields

Econometric theory

## Academic Appointments

**University of Southern California, Dornsife Center for Economic and Social Research**

Research scientist, 2023–

**University of California, Los Angeles**

Visiting researcher, Jan–Mar 2024

## Education

**University of Southern California**

Ph.D. in Economics, 2023

**The Pennsylvania State University**

MA in Economics, 2016

**New Economic School**

MA in Economics, 2013

**Financial University under the Government of Russia**

Diploma in Mathematical Economics, 2012

## Publications

**Bias correction for quantile regression estimators** [\[link\]](#)

(with Bulat Gafarov and Kaspar Wüthrich)

Forthcoming, *Journal of Econometrics*

**Debiasing functions of private statistics in postprocessing** [\[pdf\]](#)

(with Flavio Calmon, Elbert Du, Cynthia Dwork, and Brian Finley)

*6th Symposium on Foundations of Responsible Computing* (2025): 17:1-17:18

**The association between risk-adjusted wound healing rates and long-term outcomes in a network of U.S. wound care clinics** [\[link\]](#)

(with Andrew Becker, Soeren Mattke, Mary Sheridan, Jack Knott, and William Ennis)

Accepted, *Advances in Wound Care*

**Medical costs and caregiver burden of delivering disease-modifying Alzheimer’s treatments with different duration and route of administration** [\[link\]](#)

(with Tabasa Ozawa and Soeren Mattke)

*Journal of Prevention of Alzheimer’s Disease* 11, no. 5 (2024): 1384-1389

**A uniform bound on the operator norm of sub-Gaussian random matrices and its applications** [\[pdf\]](#)

(with Hyungsik Roger Moon)  
*Econometric Theory*, 38, 2022, 1073–1091

**Higher order conditional moment dynamics and forecasting value-at-risk** [[pdf](#)]  
*Quantile* No.12, pp. 69–82, 2014 (in Russian)

## Working Papers

**Kotlarski’s lemma for dyadic models** [Feb 2025, [pdf](#)]  
(with Hyungsik Roger Moon)  
Submitted

**Closed-form estimation and inference in panels with attrition and refreshment samples** [July 2025, [pdf](#)]  
(with Lidia Kosenkova)  
Resubmitted, *The Econometrics Journal*

**Nonparametric inference on counterfactuals in first-price auctions** [Oct 2024, [pdf](#)]  
(with Pasha Andreyanov)  
Submitted

**Bias correction and uniform inference for the quantile density function** [July 2022, [pdf](#)]

**Efficient counterfactual estimation in semiparametric discrete choice models:  
a note on Chiong, Hsieh, and Shum (2017)** [Dec 2021, [pdf](#)]

## Work in Progress

**Raking for estimation and inference in panels with attrition and refreshment samples**  
(with Jinyong Hahn, Pierre Hoonhout, Arie Kapteyn, and Geert Ridder)

**Robust estimation and inference in panels with attrition and refreshment samples**  
(with Jinyong Hahn and Geert Ridder)

**Set identification of panel models with attrition**  
(with Hyungsik Roger Moon)

**Inference for partially identified moment models via regularized optimal transport**  
(with Laura Liu)

**Nonparametric welfare analysis with additively separable heterogeneity**

## Teaching

**University of California, Los Angeles**

*Instructor*

Machine learning for economists – Winter 2024

**University of Southern California**

*Instructor*

Big data econometrics – Fall 2025

Probability and statistics – Fall 2024

Econometrics bootcamp for Ph.D. students – 2020

Economic data analysis in R – 2018, 2019, 2020

Economic data analysis in Python – 2018, 2019

Economic data analysis in Stata – 2018, 2019

#### *Graduate Teaching Assistant*

Economics of financial markets (Prof. Steven Sapra) – Spring 2020

Econometrics (Prof. Roger Moon) – Spring 2020

Probability and statistics (Prof. Geert Ridder) – Fall 2019, Fall 2021

Big data econometrics (Prof. Laurence Wong) – Fall 2018, Fall 2019, Fall 2021

Time series analysis (Prof. Ratika Narag) – Spring 2022

#### *Undergraduate Teaching Assistant*

Principles of microeconomics – Fall 2017

Microeconomic analysis and policy – Spring 2018

### **The Pennsylvania State University**

#### *Graduate Teaching Assistant*

Econometrics (Prof. Patrik Guggenberger) – Fall 2015

#### *Undergraduate Teaching Assistant*

Introduction to econometrics – Spring 2016

### **New Economic School**

*Teaching Assistant*, Fall 2012 – Spring 2014

Introductory and advanced econometrics, applied time series econometrics, empirics of financial markets, mathematics for economists, game theory, probability and statistics

## **Professional Activities**

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### **Conferences and Presentations** (including scheduled)

2025	USC Economics PhD Alumni Conference, University of Pittsburgh, University of Antwerp, University of Łódź (Department of Mathematics), Aarhus University, 30th International Panel Data Conference (France), IAAE Conference (Italy), World Congress of the Econometric Society (Korea), California Econometrics Conference (Canada), University of Copenhagen, Aarhus Workshop in Econometrics
2024	USC (Department of Mathematics), University of Virginia, CIPHER 2024 (Washington, DC), California Econometrics Conference (UC Davis), Conference in honor of M.H. Pesaran (USC), University of Alicante, Lund University, HSE Moscow (online), Midwest Econometrics Group (University of Kentucky), USC CESR, New Economic School
2023	New Economic School (online, 2x), International Panel Data Conference (Amsterdam), California Econometrics Conference (Seattle), USC, Midwest Econometrics Group (Cleveland Fed), Penn State, UC Irvine
2022	USC, New Economic School (online), California Econometrics Conference (Stanford GSB, poster), WEAI 97th Annual Conference (online), IAAE Annual Conference (London, UK), EARIE Annual Conference (Vienna), EEA-ESEM (Milan), HSE Moscow (online)
2021	USC, The Young Economist Symposium (online), Bristol Econometric Study Group (online), New Economic School Brown Bag Seminar (online)
2020	USC, Lund University
2019	USC, California Econometrics Conference (UC Davis, poster), HSE Moscow

## Research Visits

Aarhus University (2025), University of Virginia (2023, 2024), University of Chicago (2023), HSE Moscow (2021), UC Davis (2019)

## Refereeing

*Austrian Journal of Statistics, Journal of Econometrics, Oxford Bulletin of Economics and Statistics, Games and Economic Behavior, Empirical Economics*

## Other

Committee chair for an undergraduate thesis award, Department of Economics, Moscow State University  
Member of the New Economic School Alumni Council (2024 – 2026)  
Organizer of the New Economic School brown bag seminar (Fall 2024 – Spring 2025)

## Honors and Awards

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FORC 2025 Best Paper Award  
USC Dept of Economics Summer Research Award 2021  
USC Best Third Year Paper 2019  
USC INET Graduate Fellow 2018–2019  
USC Provost Fellowship 2016–2021  
PSU Research Assistant Fellowship 2014–2016  
British Petroleum Scholarship 2013  
New Economic School’s “Best Teaching Assistant” Award 2013  
New Economic School Scholarship 2011–2013  
All-Russian Probability & Statistics Olympiad 2010 — 2nd winner  
Eurofinance Mosnarbank Scholarship 2010

## Other

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**Languages:** English (fluent), Spanish (basic), French (basic), Russian (native)

**Programming languages:** Python, Matlab, R, C#, Stata

Last updated: July 29<sup>th</sup>, 2025