Grigory Franguridi

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Fields

Econometric theory

Academic Appointments

Center for Economic and Social Research, University of Southern California

Research scientist, 2023–

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

A uniform bound on the operator norm of sub-Gaussian random matrices and its applications
[Apr 2021, pdf]
(with Hyungsik Roger Moon)
Econometric Theory, forthcoming

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

Working Papers

Bias correction for quantile regression estimators [Dec 2022, pdf]
(with Bulat Gafarov and Kaspar Wüthrich)
Revise & Resubmit, *Journal of Econometrics*

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

Nonparametric inference on counterfactuals in first-price auctions [Jun 2022, pdf]
(with Pasha Andreyanov)

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

Work in Progress

Dyadic quantile regression
(with Hyungsik Roger Moon)

Nonparametric welfare analysis with additively separable heterogeneity

Estimation and inference in panels with attrition and refreshment
(with Jinyong Hahn, Pierre Hoonhout, Arie Kapteyn, and Geert Ridder)

Closed-form estimation and inference in panels with attrition and refreshment
(with Lidia Kosenkova)

Teaching Experience

University of Southern California

Instructor

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

Conferences and Presentations (including scheduled)

2024	USC Department of Mathematics
2023	New Economic School (online, 2x), International Panel Data Conference (Amsterdam), California Econometrics Conference (Seattle), USC, Midwest Econometrics Group (Cleveland), 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

University of Virginia (2023), 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

Honors and Awards

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

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

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

Last updated: Dec 8th, 2023