

Yevheniia Hrabovska

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EDUCATION

2017-present: **Stockholm School of Economics (Swedish House of Finance), Sweden**

Finance department

PhD in Finance

2015-2017: **Universitat Autònoma de Barcelona, Spain**

Università Ca'Foscari Venezia, Italy

Erasmus Mundus Joint Master's Degree in Economics

Master in Models and Methods of Quantitative Economics

2011-2015: **National University of Kyiv-Mohyla Academy, Ukraine**

Finance department

Bachelor of Finance

PROJECTS

Loan classification (January 2019)

- Using random forest ML method, recovered the information about the loan type (mortgage vs. other consumer loan) based on the interest rate, loan size and socio-economic characteristics of the borrower.
Utilized: R, Stata

Health and Investment (ongoing)

- Studying the effects of different diagnoses on the investment decisions. This includes classification of ICD10 diagnoses based on mortality and the effect on labor participation.
Utilized: Stata

SKILLS

Software: (proficient): Stata (familiar): SQL, R, Matlab, Python, Git

Languages: native Ukrainian and Russian, fluent English (TOEFL: 113)

TEACHING EXPERIENCE

2018, 2019 – Teaching assistant for Asst. Prof. Vincent Maurin (Fixed income and Derivatives Markets), SSE

2021 – Teaching assistant for Prof. Paolo Sodini (Household Finances and Wealth Management), SSE

SCHOLARSHIPS

2015 - granted Erasmus Mundus Scholarship

2019, 2020, 2021 – granted Bankforskninginstitutet PhD Scholarship