Sophia Kazinnik

+1 (704)-965-1324 | kazinniksophia@gmail.com |
linkedin.com/sophiakazinnik
sites.google.com/view/skazinnik
Berkeley, CA 94702

Education

University of Houston | Houston, TX May 2017
Ph.D. in Economics

Tel Aviv University | Tel Aviv, Israel May 2009
B.A. in Economics

Research Interests

- NLP, Nontraditional Data, Central Bank Communication
- Financial Stability, Supervision and Regulation, Cyber Risk

Experience

Sr. Quantitative Analyst | Federal Reserve Bank of Richmond June 2017 – Present
- Review of quantitative models for financial stress testing exercises (CCAR) as a quant lead on the Operational Risk horizontal evaluation team (HET)
- Development and implementation of Natural Language Processing (NLP) based tools for supervisory purposes
- Development of cyber risk definition and classification framework for financial risk management

Quantitative Fellow | Federal Reserve System June 2017 – June 2019
- Worked with teams across the Federal Reserve System (FRB New York, FRB Boston, and the Board) on a variety of internal risk modeling projects

Graduate Instructor | University of Houston Sep. 2013 – May 2017
- Taught undergraduate courses in Economics

Publications

Monetary Policy Rules in Practice: The Case of Israel
- With David Papell; *International Review of Economics and Finance 76,* 2021

Working Papers

Let's Face It: Quantifying the Impact of Nonverbal Communication in FOMC Press Conferences
- With Filippo Curti; *SSRN link*

News and Networks: Using Text Analytics to Assess Bank Networks During COVID-19 Crisis
- With Daniela Scida, Cooper Killen, and John Wu; *SSRN link*

Federal Reserve Communication and the COVID-19 Pandemic (2021)
- With Jonathan Benchimol and Yossi Saadon; *Covid Economics (Issue 79)*, 2021

Text-Based Measures of Central Bank Transparency
- With Jonathan Benchimol and Yossi Saadon

Work in Progress

Animal Spirits in Regulation: Evidence from Banking
- With David Aldama-Navarrette and Filippo Curti

Cyber Risk and Financial Institutions
- With Filippo Curti, Jeff Gerlach, and Nika Lazaryan

You Got Hacked: What Can We Learn From 100,000 Cyberattacks?
- With Matteo Crosignani, Filippo Curti, Marco Macchiavelli, and Andre Silva

Supervision Stringency in Federal Reserve Speeches
- With Seung J. Lee, Alexis Marchal, and Cindy M. Vojtech

Conferences, Presentations, and Invited Talks

Talks: FRS Quantitative Skills Conference 2021 (sheduled); The 4th Women in Quantitative Finance Conference 2021; ABA Risk Conference 2021; Risk.Net 2020; ABA Risk Conference 2019; ORX 2019; FRS Quantitative Skills Conference 2020, 2019, 2018; FRB Richmond Cyber Risk Conference 2019 (co-organizer and panelist)

Select Conferences and Seminar Presentations (⋆ denotes co-author presentation):
York University Finance Seminar (scheduled)
SFA Annual Meeting 2021 (scheduled)
FMA Annual Meeting 2021
Columbia University Econometrics Seminar
University of Reading Economics Seminar
52nd Annual Conference of the Money, Macro and Finance Society 2021 ⋆
The 11th RCEA Money, Macro & Finance Conference 2021 ⋆
NBER Summer Institute (Monetary Economics) 2021 ⋆
11th Portuguese Finance Network Conference 2021 ⋆
Central Bank Research Association Annual Meeting (CEBRA) 2021 ⋆
WEAI 96th Annual Conference 2021
NBU/NPB Annual Research Conference 2021
AEA/ASSA 2021 Annual Meeting ⋆
AEA/ASSA 2020 Annual Meeting ⋆
SEA 89st Annual Meeting 2019
WEAI 94th Annual Conference 2019

Professional Service

Ad-Hoc Referee:
Economic Inquiry
American Economic Review

Technical Skills

Coding: R, Python, Stata, Matlab, SQL/SAS
Other: NLP, Unstructured Data, Time Series Econometrics, Financial Risk Modeling

Languages

Languages: English, Russian, Hebrew