Stanislav Khrapov

CONTACT INFORMATION

Frankfurt am Main, Germany

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Web: khrapovs.github.io

PROFESSIONAL EXPERIENCE

New Economic School, Moscow, Russia

Assistant Professor of Finance **Sep 2011 – present**

- Research: Conducted research independently as well as with co-authors in the fields of financial econometrics, option pricing, volatility modelling.
  Searched and surveyed all relevant literature on the subject. Collected, cleaned, and analyzed complex data from such sources as OptionMetrics, CRSP, TAQ, Compustat, Quandl. Collected unstructured data using web parsing methods and regular expressions. Performed Monte Carlo experiments for model selection purposes.
  Advanced knowledge of parametric and non-parametric estimation methods of non-linear models including MLE, GMM. Implemented several models and estimation methods as Python modules publicly available from GitHub repository.
  Presented at major international economics, finance, and econometrics conferences.
- Teaching: Intermediate Econometrics, Advanced Econometrics, Financial Econometrics, Data Analysis in Python. 10-50 students in each class.
- Supervision: 4-8 master and bachelor students each year.

SAS Institute, Cary, NC, USA

Summer intern **May 2007 – Aug 2010**

Programmed C module for estimation of GEE type models
Wrote examples of usage of new Copula procedure
Participated in writing of future publication "SAS/ETS User's Guide"
Added examples of usage and edited manuals for SAS/ETS procedures

University of North Carolina, Chapel Hill, NC, USA

Teaching/Research assistant **Aug 2007 – May 2011**

Teaching: Recitations in graduate classes: Intro to Probability Theory, Applied Econometrics, Advanced Econometrics.

Oregon State University, Corvallis, OR, USA

Teaching assistant **Sep 2004 – Jul 2006**

Teaching: Graduate econometrics recitations. Graded undergraduate courses in economics.

United Nations, New York, NY, USA

Summer intern **Jun 2005 – Sep 2005**

Improved annual statistical report on contributions and expenditures of member countries.

EDUCATION

University of North Carolina, Chapel Hill, NC, USA

PhD in Economics (major in Financial Econometrics) **Sep 2006 – Jun 2011**

Oregon State University, Corvallis, OR, USA

MA in Economics (major in Econometrics) **Sep 2004 – Jun 2006**

Novosibirsk State University, Novosibirsk, Russia

BA, MA in Economics **Sep 1998 – Jun 2004**

Other Education

- German intensive A1–B1. Zentrum für deutsche Sprache und Kultur e.V. Frankfurt am Main, Germany. Jun – Nov 2017
- Advanced Scientific Programming in Python. Split, Croatia. Aug 2014
- English intensive course. Siberian Academy of Public Administration. Novosibirsk, Russia. Sep 2002 – Feb 2004

Skills

Operating systems: Linux, Windows

Packages: Python, MatLab, SAS (certified), C/C++ (basics), SQL (basics), LaTeX, Git

Language: Russian (native), English (fluent), German (B1)

Research

Stanislav Anatolyev and Stanislav Khrapov (2015). *Right on Target, or Is it? The Role of Distributional Shape in Variance Targeting*. Econometrics, 3(3), pp. 610-632

Affine Option Pricing Model in Discrete Time *(working paper, with Eric Renault)*

Buy Global, Sell Local. Consumption Heterogeneity, Regional Risk-sharing, and the Cross-section of Equity Returns *(with Riccardo Colacito)*

Option Pricing via Risk-Neutral Density Forecasting *(working paper)*

Pricing Central Tendency in Volatility *(working paper)*

Do Spatial Structures Yield Better Volatility Forecasts?
(working paper, with Stanislav Anatolyev)

Realized Skewness Predicts Jump Variation *(working paper, with Elena Buchatskaya)*

Risk Premia: Short and Long-term *(working paper)*

Modeling Vast Dimensional Autoregressive Conditional Density
(work in progress, with Stanislav Anatolyev and Andrey Zeleneev)

Presentations

2017: *Vienna-Copenhagen Financial Econometrics Conference (Vienna, Austria), 4th ESSEC Empirical Finance Workshop (Cergy, France).* ***2016:*** *Annual Congress of the European Economic Association and Econometric Society European Meetings (Geneva, Switzerland), 23rd International Conference "Forecasting Financial Markets" (Hanover, Germany).* ***2015:*** *2nd International Workshop on "Financial Markets and Nonlinear Dynamics" (Paris, France), 23rd Symposium of the Society for Nonlinear Dynamics and Econometrics (Oslo, Norway).* ***2014:*** *International conference "Modern econometric tools and applications" (Nizhniy Novgorod, Russia), 8th International Conference on Computational and Financial Econometrics (Pisa, Italy).* ***2013:*** *Humboldt-Copenhagen Financial Econometrics Conference (Berlin, Germany), Econometric Society European Meeting (Goteborg, Sweden), International Moscow Finance Conference (Moscow, Russia).* ***2012:*** *Financial Management Association European Conference (Istanbul, Turkey), Society for Financial Econometrics (Oxford, Great Britain), Econometric Society European Meeting (Malaga, Spain), Financial Management Association Annual Meeting (Atlanta, USA), Econometric Society Asian Meeting (Delhi, India).* ***2011:*** *Higher School of Economics (Moscow, Russia), Midwest Econometrics Group (Chicago, USA)*

Personal Information

Birth date: 7 Oct, 1981
Birth place: Novosibirsk, Russia
Nationality: Russian
German work permit
Married, 1 child (assistance secured)

References

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