Stanislav Khrapov

Contact Information

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Current Position

New Economic School, Moscow, Russia

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

- Research interests: financial econometrics, option pricing, volatility modelling
- Teaching: Intermediate Econometrics, Advanced Econometrics, Financial Econometrics, Data Analysis in Python

Education

University of North Carolina at Chapel Hill, Chapel Hill, NC

PhD in Economics (major in Financial Econometrics) **Aug 2011**

Oregon State University, Corvallis, OR

MA in Economics (major in Econometrics) **Dec 2006**

Novosibirsk State University, Novosibirsk, Russia

BA, MA in Economics **Jun 2004**

Publications

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

Research

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)

Capital Structure and Equity Correlation Premiums *(work in progress, with Oleg Gredil)*

Presentations

2016: *Annual Congress of the European Economic Association (Geneva, Switzerland), 23rd International Conference "Forecasting Financial Markets" (Hannover, 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 (Gothenburg, 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)*

Honors and Awards

Georges Lurcy Fellowship in Economics, 2009

Department's Best TA in a Graduate Level Course, 2008

Muskie Graduate Fellowship Program scholarship, 2004–2006

2nd place award in international scientific student conference, Novosibirsk, Russia, 2004

Skills

Operating systems: Linux, Windows

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

Language: English (fluent), Russian (native)

Academic Experience

University of North Carolina, Chapel Hill, NC

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

Taught recitations in graduate classes: Econ 770 (Intro to Probability Theory), Econ 771 (Applied Econometrics), Econ 870 (Advanced Econometrics)
Analyzed statistical data on international finance

Oregon State University, Corvallis, OR

Teaching assistant — **Sep 2004 – Jul 2006**

Taught graduate econometrics recitations, 1 class, 20 students
Graded undergraduate courses

Institute of Economics, Novosibirsk, Russia

Research assistant — **Feb 2003 – Jul 2004**

Published two papers (in Russian) connected with catastrophes theory
Analyzed current statistics, reviewed recent publications

Siberian Academy of Public Administration, Novosibirsk, Russia

Teaching assistant — **Nov 2003 – Jun 2004**

Taught mathematical methods in economics, 3 classes, 45 students

Professional Experience

SAS Institute, Cary, NC

Summer technical student — **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

United Nations, New York, NY

Summer intern — **Jun 2005 – Sep 2005**

Improved annual statistical report on contributions and expenditures of member countries by implementing multi-year perspective