

MARIIA ARTEMOVA

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Education

- 2020 – present* **PhD candidate in Econometrics**
Vrije Universiteit Amsterdam and Tinbergen Institute
Supervisors: Prof. Dr. Francisco Blasques and Prof. Dr. Siem Jan Koopman
- Spring 2023* **Visiting scholar**
Center for Research in Economics and Statistics
Hosts: Prof. Dr. Christian Francq and Prof. Dr. Jean-Michel Zakoïan
- 2018 – 2020* **MPhil in Economics** (Advanced Econometrics track, *cum laude*)
Tinbergen Institute and University of Amsterdam
- 2015 – 2019* **MSc in Applied Mathematics and Computer Science** (GPA 4.85/5.0)
Saint Petersburg State University
- Spring 2018* **Research visit**
University of Illinois Urbana-Champaign
- 2011 – 2015* **BSc in Applied Mathematics and Computer Science** (*cum laude*)
Saint Petersburg State University

Publications

Score-Driven Models: Methodology and Theory (with F. Blasques, J. Brummelen and S. J. Koopman), *Oxford Research Encyclopedia of Economics and Finance*, 2022.

Score-Driven Models: Methods and Applications (with F. Blasques, J. Brummelen and S. J. Koopman), *Oxford Research Encyclopedia of Economics and Finance*, 2022.

Working papers

A Multilevel Factor Model for Economic Activity with Observation-Driven Dynamic Factors (with F. Blasques and S. J. Koopman), *Tinbergen Institute Discussion Paper*, 2023-021/III.

Forecasting in a Changing World: from the Great Recession to the COVID-19 Pandemic (with F. Blasques, S. J. Koopman and Z. Zhang), *Tinbergen Institute Discussion Paper*, 2021-006/III.

Work in progress

An Order-Invariant Score-Driven Dynamic Factor Model

Publications (Pre-graduate)

Financial Cycles in the Eurasian Economic Union (with Yu. Vymyatnina). *Finance and Business*, 2019-4, p. 40-80.

Regional Heterogeneity of Household Lending based on the Findings of the Household Finance Survey: Regional Features and Potential Risks (with M. Mamedli and A. Sinyakov), *Analytical Note by the Research and Forecasting Department of the Bank of Russia*, 2018.

Mathematical Model of Osteosynthesis of Cortical Bone Fractures (with D. Morshchinina), *The XLVI Annual International Conference on Control Processes and Stability*, 2015, p. 264-269, (*in Russian*).

Additional Education

<i>July 2022</i>	Summer School ‘Deep learning’ <i>Tinbergen Institute, Amsterdam</i>
<i>June 2022</i>	QFFE Spring School: ‘Large dimensional network models’, ‘Estimation of covariances and correlations in finance’
<i>Aug 2021</i>	SoFiE Summer School ‘Machine Learning in Finance’
<i>June 2021</i>	EABCN Training School ‘Recent Developments in Forecasting’
<i>2020 – 2021</i>	Teaching Course (Didactical Knowledge and Skills, Thesis supervision), <i>Vrije Universiteit Amsterdam</i>
<i>Aug 2019</i>	Summer School ‘Econometric Methods for Forecasting and Data Science with Applications in Finance, Economics and Business’ <i>Tinbergen Institute, Amsterdam</i>
<i>2016 – 2017</i>	MA-1, Economics Department (GPA 4.8/5.0) <i>European University at Saint Petersburg</i>
<i>July 2017</i>	Summer Macroeconomic School <i>held by the Bank of Russia</i>
<i>July 2017</i>	International Finance Congress, <i>Saint Petersburg</i>
<i>March 2016</i>	Spring School on Risk Management, Insurance and Finance <i>European University at Saint Petersburg</i>

Research & Professional experience

<i>Oct 2021 – May 2022</i>	Churned AI <i>Research Data Scientist</i>
<i>Dec 2019 – Aug 2020</i>	Vrije Universiteit Amsterdam <i>Research Assistant</i>
<i>Feb – March 2018</i>	Bank of Russia <i>Intern at Research and Forecasting Department</i>
<i>2017 – 2018</i>	European University at Saint Petersburg <i>Research Assistant</i>
<i>April – Aug 2016</i>	Corporate group ‘METR’ <i>Programmer 1C</i>
<i>2014 – 2016</i>	Krylov State Research University <i>Research Engineer</i>

Awards & scholarships

<i>2023</i>	Best Paper award at the IAAE 2023 Annual Conference IAAE Travel Scholarship Award SoFiE Travel Scholarship Award Research Visit Grant, <i>Vrije Universiteit Amsterdam</i>
<i>2021</i>	Top 3 (second place) in Econometric Game 2021 <i>University of Amsterdam, Netherlands</i>
<i>2020</i>	Teaching Assistant of the Year, course Econometrics III <i>Tinbergen Institute, Netherlands</i>
<i>2018 – 2020</i>	Full Fee Waiver Scholarship and Individual Scholarship <i>Tinbergen Institute, Netherlands</i>
<i>2016 – 2017</i>	Full Fee Waiver Scholarship and Individual Scholarship <i>European University at Saint Petersburg, Russia</i>
<i>2012 – 2015</i>	Advanced scholarship for excellent academic results and active participation in extracurricular activities <i>Saint Petersburg State University, Russia</i>

Conference and seminar presentations

- 2023 EEA-ESEM Annual Meeting, *UPF, Barcelona* (28 Aug - 1 Sep)
IAAE Annual Conference, *BI Norwegian Business School, Oslo* (27-30 June)
Exploring the Frontiers of Financial Econometrics in the Big Data Era,
Korea Advanced Institute of Science & Technology (16 June)
15th Annual SoFiE (pre-)conference, *Sungkyunkwan University, Seoul* (15-18 June)
Quantitative Finance and Financial Econometrics conference,
Aix-Marseille School of Economics (6-7 June)
Financial Econometrics Conference, *Toulouse School of Economics* (12-13 May)
Financial Econometrics seminar, *CREST, Paris* (6 April)
- 2022 33rd (EC)² conference, *ESSEC Business School, Paris* (9-10 Dec)
Econometrics PhD Conference, *Erasmus University Rotterdam* (7-8 Nov)
VU Econometrics Seminar, *Vrije Universiteit Amsterdam* (3 Nov)
NBER-NSF Time Series Conference, *Online* (23-24 Sep)
- 2021 Seminar at Center for Econometrics and Business Analytics (CEBA), *Online* (3 Sep)
iCEBA conference at Saint-Petersburg, *Online* (July)
IAAE Annual Conference, *Online* (June)
- 2020 Saint Petersburg Economic Seminar, *Online* (Nov)
VU Econometrics Seminar, *Online* (Nov)
- 2017 Student Economic Seminar, *the British Consulate General, Saint Petersburg* (Nov)
- 2015 The XLVI Annual International Conference on Control Processes
and Stability, *Saint Petersburg* (April)
Seminar ‘Computer Methods in Continuum Mechanics’, *Saint Petersburg* (March)

Teaching & advising experience

- 2022 – present Introduction to Time Series and Dynamic Econometrics
(Coordinator, Lecturer, BSc), *VU Amsterdam*
- 2022 – present Econometrics and Data Science Methods for Business,
Economics and Finance (TA, Summer course),
Tinbergen Institute
- 2020 – present Advanced Econometrics (TA, MSc), *VU Amsterdam*
- 2021 – present Thesis Supervision (BSc, MSc), *VU Amsterdam*
- 2020 – 2022 Business Statistics (TA, BSc), *VU Amsterdam*
- 2019 – 2020 Econometrics III: Introduction to Time Series (TA, MPhil),
Tinbergen Institute
- 2016 – 2017 Algebra (Teacher, high school),
Academic Gymnasium at Saint Petersburg State University

Miscellaneous

- 2012 – 2016 Chair of the Student Council, Chair of the Student Research Society
Saint Petersburg State University
- 2013 – 2015 Main organizer of the university events
Saint Petersburg State University
- 2011 – 2015 Cohort representative
Saint Petersburg State University
- Computer Skills Python, LaTeX, Matlab, R, Eviews, Excel
Languages Russian (native), English (fluent), Dutch (pre-intermediate)
Hobbies Tourism, climbing