

ANDREI SIRCHENKO

Email: andrey.sirchenko@eui.eu

Website: <http://www.eui.eu/Personal/Researchers/Sir/>

EDUCATION

- Ph.D. in Economics, European University Institute, Florence, Italy, 2008 – 12
Dissertation: “A discrete-choice econometrician’s tale of monetary policy identification and predictability.” Advisors: Helmut Lütkepohl, James D. Hamilton, Peter R. Hansen.
 - Visiting Ph.D. student, University of California, San Diego, USA, 2010 - 2011
 - M.A. in Economics, University of Iowa, Iowa City, USA, 2000 - 03
 - M.Sc. in Biophysics, Moscow Institute of Physics & Technology, Moscow, Russia, 1992 - 94
 - B.Sc. in Applied Physics & Mathematics, Moscow Institute of Physics & Technology, 1986 - 87, 89 - 92
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AWARDS, GRANTS & SCHOLARSHIPS

- Zvi Griliches Excellence Award (\$2,000) from Economics Education and Research Consortium, 2012
 - Research Grant (€4,600) from National Bank of Poland, 2011
 - Fellowship from European University Institute, 2011 - 12
 - Research Grant (\$10,300) from Global Development Network, 2010
 - Paderewski Research Grant (€2,000) from Natolin European Centre, 2009
 - Global Supplementary Grant (\$9,000) from Open Society Foundations, 2008 - 11
 - PECO Fellowship from Italian Ministry of Foreign Affairs, 2008 - 11
 - Zvi Griliches Excellence Award (\$1,000) from Economics Education and Research Consortium, 2008
 - Research Grant (\$11,000) from Global Development Network, 2006
 - Tuition Scholarship from University of Iowa, 2000 - 02
 - High-GPA Scholarship from Moscow Institute of Physics & Technology, 1986 - 87, 89 – 94
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RESEARCH & TEACHING EXPERIENCE

- Teaching Assistant, *Time Series Econometrics (PhD)*, European University Institute, Italy, 2010
- Visiting Instructor, *Statistics and Econometrics (undergraduate)*, International College of Economics and Finance at Higher School of Economics, Russia, 2008
- Visiting Lecturer, 34 intensive short courses in *Econometrics and Game Theory (undergraduate and graduate)* at 25 universities in Ukraine, Belarus, Moldova, Georgia and Armenia, 2005 - 08
- Visiting Researcher, Central Bank of Hungary, Research Division, Budapest, Hungary, 2004 – 05
- Visiting Lecturer, *Statistics and Econometrics (graduate)*, *Categorical Dependent Variables (graduate)*, Kyiv School of Economics, Ukraine, 2004
- C. Mirzayan Science & Technology Policy Graduate Fellow, US National Academy of Sciences, Committee on National Statistics, Washington, DC, USA, 2003
- Ph.D. Intern, Central Bank of Turkey, Research Department, Ankara, Turkey, 2003
- Teaching Assistant, *Statistics for Business Strategy (undergraduate)* - 4 semesters, *Principles of Microeconomics (undergraduate)* - 2 semesters, University of Iowa, Iowa City, USA, 2000 - 03
- Ph.D. Intern, Federal Reserve Bank of Dallas, Research Department, Dallas, USA, 2002
- Graduate Research Fellow, Shemyakin-Ovchinnikov Institute of Bioorganic Chemistry, Russian Academy of Sciences, Moscow, Russia, 1992 – 94

ANDREI SIRCHENKO

CONSULTING EXPERIENCE

- Econometric Consultant, TechnoNICOL Corp., Moscow, Russia, 2011 - 2012
- Statistical Consultant, Ed's job list®, San Diego, USA, 2011

ENTREPRENEURIAL EXPERIENCE

- Founder and President, Taurus Ltd., Moscow, Novosibirsk, Russia, 1996 - 99
- Chief of Development Department, Christabel Ltd., Moscow, Russia, 1994 - 96
- Sales Representative (part-time), Christabel Ltd., Moscow, Russia, 1993 - 94
- Entrepreneur (self-employed), Moscow, Russia, 1991 - 93

MILITARY EXPERIENCE

- Sergeant, commander of radar squad
 - Sailor, radar operator
- Mandatory military service, USSR Navy, North Fleet, Barents Sea, 1987 – 89

OTHER SKILLS

- Programming: SAS, MATLAB, GAUSS, STATA, EViews, EXCEL, JMulTi, MINITAB, LIMDEP, BACC, Fortran
- GRE: Quantitative – 800/800 (99% below), Analytical – 770/800 (97% below), 1999
- Languages: English (fluent), Russian (native), Ukrainian (mother tongue)

WORKING PAPERS

- “A model for ordinal responses with an application to policy interest rate”, EERC WP No. 12/13
- “Policymakers’ votes and predictability of monetary policy”, UCSD WP No. 1672194
- “Modeling monetary policy in real time: Does discreteness matter?”, EERC WP No. 08-07
- “A model for policy interest rate” (work in progress)
- “A note on testing for zero inflation in count and ordinal data” (work in progress)
- “Could FOMC votes improve private sector forecasts of Fed funds rate target?” (work in progress)

INVITED SEMINARS

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| ■ ENSAI, Rennes | ■ Higher School of Economics, Moscow | 2013 |
| ■ THEMA, University of Cergy-Pontoise | | |
| ■ University of Bologna | ■ National Bank of Poland, Warsaw | 2012 |
| ■ New Economic School, Moscow | | |
| ■ National Bank of Poland, Warsaw | | 2010 |
| ■ Higher School of Economics, Moscow | ■ National Bank of Poland, Warsaw | 2008 |
| ■ Bank of Finland, Helsinki | ■ National Bank of Poland, Warsaw | 2006 |
| ■ Central Bank of Hungary, Budapest | | 2005 |

ANDREI SIRCHENKO

PRESENTATIONS at CONFERENCES

■ 37 th Symposium of the Spanish Economic Association, Vigo	2012
■ 66 th European Meeting of the Econometric Society, Málaga	
■ 32 nd EERC Workshop, Odessa	
■ 12 th Doctoral Workshop in Economic Theory and Econometrics (MOOD), Rome	
■ 3 rd Bank of Italy International Conference in memory of Carlo Giannini, Rome	
■ 22 nd (EC) ² Conference on Econometrics for Policy Analysis, Florence	2011
■ 26 th Annual Congress of the European Economic Association, Oslo	
■ 52 nd Annual Conference of the Italian Economic Association, Rome	
■ 30 th EERC Workshop, Kyiv	
■ 29 th SUERF Colloquium on New Paradigms in Money and Finance, Brussels	
■ DNB/ECB/RUG Conference on Monetary Policy & Central Bank Communication, Amsterdam	2010
■ 6 th ECB Central Banking Conference, Frankfurt am Main (invited to attend)	
■ 5 th Warsaw International Economic Meeting	■ 28 th EERC Workshop, Lviv
■ 3 rd Italian Congress of Econometrics and Empirical Economics, Ancona	2009
■ OEI/APB Conference on Monetary Policy in Central and Eastern Europe, Tutzing	
■ 3 rd Warsaw International Economic Meeting, Warsaw	2008
■ 4 th CIRANO Workshop on Macroeconomic Forecasting, Analysis & Policy with Data Revision, Montreal	
■ 24 th EERC Workshop, Odessa	■ 21 st AABS Conference, Bloomington
■ 13 th Spring Meeting of Young Economists, Lille	■ 22 nd EERC Workshop, Kyiv
■ 21 st EERC Workshop, Moscow	
■ 19 th EERC Workshop, Moscow	■ 18 th EERC Workshop, Kyiv
■ 17 th EERC Workshop, Moscow	2005
	2004

PERSONAL

- Citizenship: Russia
- Family status: married to Olga Zhanova; have two daughters: Daria and Maria
- Hobbies: yoga, fitness, skiing, hiking, ball games, bicycling, logic games, philosophy, guitar, singing, cheese-making and communing with natural wilderness

REFERENCES

- Prof. James D. Hamilton, University of California, San Diego
- Prof. Peter R. Hansen, European University Institute, Florence
- Prof. Johannes Ledolter, University of Iowa, Iowa City
- Prof. Helmut Lutkepohl, Free University of Berlin and German Institute for Economic Research (DIW)
- Prof. Massimiliano Marcellino, European University Institute, Florence