

# Ilya Eryzhenskiy

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## Positions

- **Ecole des Ponts ParisTech & CIRED** Paris, France  
*Postdoctoral researcher* 2021 – 2024
  - Climate risk pricing in housing loans (ADEME ClimFi grant – project BALOCLI)
  - Zero Interest Green Loan impact evaluation (ADEME ClimFi grant – project FRITE)
- **University Paris-1 Panthón-Sorbonne** Paris, France  
*Full-time lecturer (ATER)* 2018 – 2020
  - International macroeconomics, Monetary economics, Econometrics, Mathematics
- **Wolters Kluwer Russia** Moscow, Russia  
*Full-time internship* 2010
  - Financial analysis

## Education

- **Paris School of Economics** France  
*Ph.D.* 2015–2021
  - Thesis “Household Credit: Constraints, Regulation and Macroeconomic Implications” defended on February 24, 2021.
  - Supervisor: Bertrand Wigniolle, thesis committee: Hippolyte D’Albis.
- **European Doctorate in Economics – Erasmus Mundus** France-Germany  
*Ph.D.* 2015–2021
  - University Paris-1 Panthón-Sorbonne (primary); Bielefeld University (secondary)
  - Co-supervisor: Alfred Greiner. Thesis graded *summa cum laude* in Bielefeld University.
- **Paris School of Economics – University Paris-1 Panthón-Sorbonne** France  
*M.Sc. (Master 2 Recherche)* 2014–2015
- **National Research University – Higher School of Economics (HSE)** Russia  
*B.Sc., M.Sc.* 2009–2015

## Additional training

- **Summer school in Banking** University Pompeu Fabra  
*Subjects: Banking Regulation ; Microeconometrics of Banking* 2019

## Research Interests

1. **Public Policy:** impact evaluation, redistributive effects.
2. **Household Finance:** housing, renovation, personal bankruptcy.
3. **Environment and Energy:** disaster risks, energy efficiency.

## Work in progress

1. Intergenerational Redistribution with Endogenous Constraints to Private Debt. *R & R, Journal of Mathematical Economics*
2. Zero-Interest Green Loans and Home Energy Retrofits: Evidence from France (with L-G. Giraudet, M. Segù) *Submitted*, WP version: <https://hal-enpc.archives-ouvertes.fr/hal-03585110>
3. Physical Risk Pricing in Housing Loans: Evidence from France
4. Retrofit Subsidy and Residential Gas Consumption: Impact Evaluation of Local Program in Paris Region
5. Interest Rate Restriction Results in Shorter Housing Loans: Evidence from France
6. Endogenous Debt Constraints and Rational Bubbles in an OLG Growth Model (with B. Wigniolle)

## Teaching experience

**Lecturer:** Macroeconomics (University Paris-1 Pathéon-Sorbonne, M1, fall 2023, fall 2022); Monetary economics (ESCP Europe, Pre-master, spring 2021, spring 2022);

**Teaching assistant:** Project in econometrics (Paris Sciences et Lettres, Bachelor, spring 2023); Introduction to Econometrics (Paris-1, Bachelor – Fall 2020); Linear Algebra and Multivariate Calculus (Paris-1, Bachelor – Spring 2019); Open Macroeconomics (Paris-1, M1, Fall 2017, 2018, 2019); International Monetary Macroeconomics (Paris-1, M1, Spring 2016, 2019, 2020); Microeconomics, Macroeconomics tutorials (Paris-1, M1, Fall 2015)

## Talks

Atlantic Workshop on Energy and Environmental Economics (Isla De la Toja, June 2022); Applied Microeconomics Workshop (Rennes, 2022); International Symposium on Energy and Finance Issues (Paris 2022); Mannheim Mannheim Conference on Energy and the Environment (Mannheim, 2022); PSAE Agro ParisTech Seminar (Paris 2022); French Association for Environmental Economics (Grenoble, 2021); International Symposium on Money, Credit and Banking at Banque de France (Paris, 2021); Financial and Real Interdependencies Conference (Marseille, 2019); International Macroeconomics Workshop of Fondation Banque de France (Paris, 2018); Public Economic Theory – PET (Hue, 2018); XVIII April Conference of HSE (Moscow, Russia, 2017); OLG Days (Luxembourg, 2016); Public Economic Theory – PET (Rio de Janeiro, 2016)

## IT skills

**General:** Windows, Mac OS, Linux Debian, MS Office;

**Scientific, data** (descending proficiency): R, Python, Matlab, Stata, QGIS, Mathematica, SAS;

**Programming:** Python, bash, C, git;

**Presentation:** L<sup>A</sup>T<sub>E</sub>X, Markdown, Jupyter, pandoc, Photoshop, audio/video editing.

## Languages

**English:** Advanced, IELTS Academic 7.5 (2012);

**French:** Advanced, DFP Affaires B2 (2013);

**German:** Intermediate, DAF B1 (2017);

**Russian:** native.

## Awards, Grants, misc.

- Policy evaluation grant of regional council of Essonne – contributor to project proposal with L-G. Giraudet and SMASH 2023
- ADEME ClimFi (Climate Finance) research grant – contributor to grant application 3-year project BALOCLI (Banks, Housing and Climate), with L-G. Giraudet 2022-2024
- Erasmus Mundus Doctorate (EDEEM) Fellowship 2015
- Russian state medal of excellence in secondary education 2009

**Hobbies:** Music: improvisation and composition; martial arts.

## References

- Prof. Bertrand Wigniolle  
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- Prof. Hyppolyte D’Albis  
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