

Ilya Eryzhenskiy

Researcher ilya.eryzh@gmail.com

Born: January 18, 1992

CIREC: 45bis Av. de la Belle Gabrielle, 94130 Nogent-sur-Marne, France

Positions

- **Ecole des Ponts ParisTech & CIREC** 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 Panthéon-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 Panthéon-Sorbonne (primary); Bielefeld University (secondary)
 - Co-supervisor: Alfred Greiner. Thesis graded *summa cum laude* in Bielefeld University.
- **Paris School of Economics – University Paris-1 Panthéon-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 on Banking** University Pompeu Fabra
Subjects: Banking Regulation ; Microeconometrics of Banking 2019

Research Interests

1. **Household finance:** savings, personal bankruptcy, housing.
2. **Banking:** lending, stability.
3. **Macroeconomic dynamics:** multiple equilibria, bubbles.

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. Climate risks in the housing sector and housing loan pricing: 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 (Paris-1, 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^AT_EX, 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. Hippolyte D’Albis
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- Louis-Gaëtan Giraudet
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- Mariona Segú
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