Ilya Eryzhenskiy

Researcher ilya.eryzh@gmail.com

Ecole des Ponts ParisTech / CIRED: 45bis Av. de la Belle Gabrielle, 94130 Nogent-sur-Marne, France

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 Panthon-Sorbonne

Paris, France

Full-time lecturer (ATER)

2018 - 2020

- International macroeconomics, Monetary economics, Econometrics, Mathematics

Wolters Kluwer Russia

Moscow, Russia

2010

Full-time internship

- 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 commitee: Hippolyte D'Albis.

European Doctorate in Economics – Erasmus Mundus Ph.D.

France-Germany

2015-2021

- University Paris-1 Panthon-Sorbonne (primary); Bielefeld University (secondary)
- Co-supervisor: Alfred Greiner. Thesis graded summa cum laude in Bielefeld University.

Paris School of Economics - University Paris-1 Panthon-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: extreme weather events, energy efficiency.

Work in progress

- 1. Intergenerational Redistribution with Endogenous Constraints to Private Debt. R & R, Journal of Mathematical Economics
- 2. Success and Failure Zero-Interest Green Loans: Evidence from France (with L-G. Giraudet, M. Segù) Submitted, WP version: https://hal-enpc.archives-ouvertes.fr/hal-03585110
- 3. Drought Risk, Home Renovation and Home Purchase Loans: Evidence from France
- 4. Retrofit Subsidy and Energy Consumption: Impact of a 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); Macro/monetary economics (ESCP Europe, Pre-master, spring 2021, spring 2022, spring 2024)

Teaching assistant: Data-based economics (ESCP Europe, M1, spring 2024); 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: LATEX, 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
 Paris Schoool of Economics

 48 boulevard Jourdan
 Paris 75014
 bertrand.wigniolle@univ-paris1.fr
- Louis-Gaëtan Giraudet
 Ecole des Ponts ParisTech, CIRED

 45bis Av. de la Belle Gabrielle

 94130 Nogent-sur-Marne

 louis-gaetan.giraudet@enpc.fr

- Prof. Hippolyte D'Albis
 Paris Schoool of Economics
 48 boulevard Jourdan
 Paris 75014
 hippolyte.dalbis@psemail.eu
- Mariona Segú
 CY Cergy Paris Université
 33 Bd du Port
 95000 Cergy
 mariona.segu@cyu.fr