Ilya Eryzhenskiy

Researcher

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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 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 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

- Public Policy: impact evaluation, redistributive effects
- Household Finance: housing, renovation, personal bankruptcy
- Environment and Energy: extreme weather events, energy efficiency

Work in Progress

- Intergenerational Redistribution with Endogenous Constraints to Private Debt. $R \ \mathcal{C} R$, Journal of Mathematical Economics
- 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
- Droughts and housing: impact and risk estimates from credit data
- Retrofit Subsidy and Energy Consumption: Impact of a Local Program in Paris Region
- Endogenous Debt Constraints and Rational Bubbles in an OLG Growth Model (with B. Wigniolle)

Teaching Experience

- Lecturer: Macroeconomics (University Paris–1 Panthon-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

CIRED seminar (Paris, 2024), Atlantic Workshop on Energy and Environmental Economics (Isla De la Toja, 2022), Applied Microeconomics Workshop (Rennes, 2022), International Symposium on Energy and Finance Issues (Paris 2022), 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: 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, Miscellaneous

- 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 School of Economics
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