Vladislav Morozov

Address
Universitat Pompeu Fabra
Carrer Ramón Trias Fargas 25-27
Office 20.1E70
08005 Barcelona, Spain

Contact Information
Email: vladislav.morozov@upf.edu
Webpage: https://vladislav-morozov.github.io/

Education

2019 – **PhD Candidate in Economics and Finance**
Universitat Pompeu Fabra
Provisional thesis title: Essays in Heterogeneous Panel Data Econometrics
Advisors: Christian Brownlees, Kirill Evdokimov

2018 – 2019 **Master of Research in Economics and Finance**
Universitat Pompeu Fabra

2017 – 2018 **Master of Science in Economics**
Barcelona Graduate School of Economics

Research Interests

- Econometrics of heterogeneity, panel data econometrics
- Energy economics

Working Papers

- **Inference on Extreme Quantiles of Heterogeneous Coefficients In Panel Data**

  Abstract: We develop a methodology for conducting inference on extreme quantiles of unobserved individual heterogeneity (heterogeneous coefficients, heterogeneous treatment effects, etc.) in a panel data or meta-analysis setting. Inference in such settings is challenging: only noisy estimates of unobserved heterogeneity are available, and approximations based on the central limit theorem work poorly for extreme quantiles. For this situation, under weak assumptions we derive an extreme value theorem and intermediate order theorem for noisy estimates and appropriate rate and moment conditions. Both theorems are then used to construct confidence intervals for extremal quantiles. The intervals are simple to construct and require no optimization. Inference based on the intermediate order theorem involves a novel self-normalized intermediate order theorem. In simulations, our extremal confidence intervals have favorable coverage properties in the tail. Our methodology is illustrated with an application to firm productivity in denser and less dense areas.

- **Unit Averaging For Heterogeneous Panels** (with C. Brownlees)

  Revise and Resubmit at Journal of Business and Economic Statistics

  In this work we introduce a unit averaging procedure to efficiently recover unit specific parameters in a heterogeneous panel. The procedure consists in estimating the parameter of a given unit using a weighted average of all the unit-specific parameter estimators in the panel. The weights of the average are determined by minimizing an MSE criterion that we derive. We analyze the properties of the minimum MSE unit averaging estimator in a local heterogeneity framework inspired by the literature on frequentist model averaging. The analysis of the estimator covers both the cases in which the cross-sectional dimension of the panel is fixed and large. In both cases, we obtain the local asymptotic distribution of the minimum MSE unit averaging estimators and of the associated weights. A GDP nowcasting application for a panel of European countries showcases the benefits of the procedure.

Works in Progress

- Nonparametric Identification and Estimation of Distributional Features of Marginal Effects With Heterogeneity of Arbitrary Dimension
- Distribution Equality Tests With Noisy Observations (with A. Sy)
- Loss-Driven Confidence Sets

Teaching Experience

2018-2022	TA: Advanced Econometric Methods I and II	Graduate/BGSE
2022	TA: Forecasting Techniques	Undergraduate/UPF
2021	TA: Econometrics 2	Undergraduate/UPF
2018-2021	TA: Probability and Statistics	Undergraduate/UPF
2018	TA: Econometrics 1	Undergraduate/UPF

Conference Participation

2023 Zaragoza Workshop in Time Series Econometrics

2022 Conference of the Royal Economic Society, 27th International Panel Data Conference, BSE Summer Forum

2021 Symposium of the Spanish Economic Association, European Winter Meeting of the Econometric Society, BGSE Jamboree, ERFIN (plenary), 9th WEEE, 26th International Panel Data Conference, 7th RCEA Time Series Workshop