Vladimir Pyrlik

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Born: June 14, 1983 — Magadan, Russia, USSR
Nationality, citizenship: Russian

Eligible to work in CR

Current positions

Summer 2021	*Research assistant*: CERGE-EI, Charles University, Prague. Supervisor: Veronika Selezneva, PhD
since 2021	*Invited Expert*: Center for Macroeconomic Studies, Financial Research Institute of the Ministry of Finance of Russia, Moscow, Russia.
since 2021	*Academic Council Member*: Higher School of Economics, St. Petersburg, Russia, Bac in Economics study programme.
since 2020	*Junior Researcher*: CERGE-EI, Charles University, Prague.
since 2018	*Graduate Teaching Fellow*: CERGE-EI, Charles University, Prague.
since 2018	*Visiting Associate Professor*: NRU—Higher School of Economics, St. Petersburg, Russia.
since 2016	*PhD Student*: CERGE-EI PhD in Economics programme, Charles University, Prague.

Areas of specialization

Financial time series • Practical econometric forecasting • High-dimensional analysis

Current Research: High dimensional copulas modeling, estimation and application in financial markets analysis and assets risk management. *Supervisor:* prof. Stanislav Anatolyev, PhD, CERGE-EI.

Education

2018	MA in Economic Research, CERGE-EI, Charles University, Prague
2010	Candidate of Economics, Institute of Economics and Industrial Engineering, Novosibirsk, Russia Thesis: *Joint microstructure modeling of tick prices and durations in Russian stock market*
2006	MSc in Economics, Novosibirsk State University, Russia Master's thesis: *Estimating demand and consumer's surplus on Novosibirsk retail market*
2004	Bac in Economics, Novosibirsk State University, Russia Grad. paper: *Autoregressive conditional duration in Russian stock market microstructure analysis*

Skills

Languages

Russian — native • *English* — fluent • *Czech* — survival

Applied soft

Data mining and processing: R, Julia, Python, Stata (basic)
Numerical calculations: R, MATLAB, Julia, MS Excel, Oracle Crystal Ball
Econometric modeling: R, Julia, EViews, Stata (basic)
Text processing: MS Word, LaTeX
Presentation: xaringan, LaTeX, R, Prezi.com, MS Power Point

Positions held

Spring 2021	*Teaching assistant*: CERGE-EI PhD in Economics programme, Charles University, Prague. Econometrics I course (supervisor: Stanislav Anatolyev, PhD)
Autumn 2020	*Teaching assistant*: CERGE-EI PhD in Economics programme, Charles University, Prague. Microeconomics I course (supervisor: Doc. Krešimir Žigić, PhD)
Summer 2020	*Teaching assistant*: CERGE-EI Master's in Applied Economics programme, Charles University, Prague. Applied Time Series course.
Spring 2020	*Teaching assistant*: CERGE-EI PhD in Economics programme, Charles University, Prague. Financal Econometrics course (supervisor: assist. prof. Veronika Selezneva, Phd).
2018	*Research assistant*: CERGE-EI, Charles University, Prague. Supervisor: assist. porf. Veronika Selezneva, PhD.
2017-2018	*Teaching assistant*: CERGE-EI PhD in Economics programme, Charles University, Prague. Statistics course (supervisor: assist. prof. Andreas Menzel, Phd). Econometrics I course (supervisor: prof. Stanislav Anatolyev, Phd)
2014-2016	*Senior Research Fellow*, Internet Studies Lab, St. Petersburg School of Social Sciences and Humanities, NRU—Higher School of Economics, St. Petersburg, Russia
2014-2016	*Academic Supervisor*, Bachelor in Economics programme, St. Petersburg School of Economics and Management, NRU—Higher School of Economics, St. Petersburg, Russia
2012-2016	*Associate Professor*, Department of Economics, St. Petersburg School of Economics and Management, NRU—Higher School of Economics, St. Petersburg, Russia
2010-2012	*Research Fellow*, Institute of Economics and Industrial Engineering, Novosibirsk
2011-2012	*Associate Professor*, Siberian State University of Telecom.&IT, Novosibirsk
2011-2012	*Associate Professor*, Novosibirsk State University, Novosibirsk
2008-2010	*Senior Teacher*, Siberian State University of Telecom.&IT, Novosibirsk
2008-2010	*Senior Teacher*, Novosibirsk State University, Novosibirsk
2005-2008	*Assistant Teacher*, Novosibirsk State University, Novosibirsk

Teaching

Spring 2021	*Econometrics I*, teaching assistant, CERGE-EI PhD in Ec. programme, Charles University, Prague.
Spring 2021	*Time Series*, main instructor, Bac in Ec. programme, NRU—Higher School of Economics.
Spring 2021	*Research Seminar*, invited expert, Bac in Ec. programme, NRU—Higher School of Economics.
Spring 2021	*Additional Chapters in Economics*, main instructor, Bac in Ec. programme, NRU—Higher School of Economics.
Fall 2020	*Intro into The Julia Programming Language*, main instructor, CERGE-EI PhD in Ec. programme, Charles University, Prague.
Autumn 2020	*Microeconomics I*, teaching assistant, CERGE-EI PhD in Ec. programme, Charles University, Prague.
Summer 2020	*Time Series Econometrics*, teaching assistant, CERGE-EI MAE programme, Charles University, Prague.
Spring 2020	*Financial Econometrics*, teaching assistant, CERGE-EI PhD in Ec. programme, Charles University, Prague.
Fall 2019	*R programming for econometrics*, main instructor of an Economics Discovery Hub course (`https://www.cerge-ei.cz/economics-discovery-hub/2019-11-01/r-for-econometrics`), CERGE-EI, Charles University, Prague.
Fall 2019	*Time Series*, main instructir, Bac in Ec. programme, NRU—Higher School of Economics.
Fall 2019	*Time Series Econometrics*, main instructor, MA in Applied Ec. programme, NRU—Higher School of Economics.
Spring 2019	*Introduction into R programming*, main instructor of an Economics Discovery Hub course (`www.cerge-ei.cz/economics-discov 2019-02-25/introduction-to-r-programming`), CERGE-EI, Charles University, Prague.
Spring 2019	*Time Series Analysis*, main instructor, Bac in Ec. programme, NRU—Higher Scool of Economics.
Fall 2018	*Financial Econometrics*, main instructor, Bac in Ec. programme, NRU—Higher Scool of Economics.
Fall 2018	*Financial Econometrics*, main instructor, MSc in Applied Ec. programme, NRU—Higher Scool of Economics.
Spring 2018	*Econometrics-I*, teaching assistant, CERGE-EI PhD in Ec. programme, Charles University, Prague.
Fall 2017	*Statistics*, teaching assistant, CERGE-EI PhD in Ec. programme, Charles University, Prague.
2012-2016	*Advanced Econometrics*, MSc in Applied Ec.&Math. programme, NRU—Higher Scool of Economics
2012-2015	*Ec. forecasting: computer workshop*, Bac in Ec. programme, NRU—Higher Scool of Economics
2010-2012	*Socio-economic Forecasting*, Bac in Ec. programme, Siberian State University of Telecom.&IT
2010-2012	*Institutional Economics*, Bac in Ec. programme, Novosibirsk State University
2008-2010	*Games Theory and Applications*, Bac in Ec. programme, Siberian State University of Telecom.&IT
2005-2012	*Advanced Microeconomics*, Bac in Ec. programme, Novosibirsk State University