

ANDREI SIRCHENKO

CV

Email: a.sirchenko@uva.nl, andrei.sirchenko@gmail.com

Personal website: <http://www.sirchenko.info>

CURRENT POSITION

Lecturer in Econometrics, Dept. of Quantitative Economics, University of Amsterdam, the Netherlands since 2018

RESEARCH INTERESTS

Econometrics (methodology and applications); Empirical Economics; Monetary Policy

TEACHING INTERESTS

Econometrics (at any level, time series, panel data and financial econometrics); Statistics for Business and Economics; Quantitative Methods; Data Analytics; Mathematics for Economists; Game Theory for Business

REFERENCES

- James D. Hamilton (UCSD)
 - Peter Boswijk (U. of Amsterdam)
 - Peter R. Hansen (UNC - Chapel Hill)
 - Helmut Lütkepohl (DIW Berlin)
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EDUCATION

- Ph.D. in Economics, European University Institute, Florence, Italy 2008 - 12
Dissertation committee: Helmut Lütkepohl (DIW), Peter R. Hansen (EUI), James D. Hamilton (UCSD), Michael Beenstock (Hebrew U. of Jerusalem). Dissertation title: "A discrete-choice econometrician's tale of monetary policy identification and predictability."
 - Visiting Fellow, University of California, San Diego, USA, sponsor – James D. Hamilton 2010 - 11
 - M.A. in Economics, University of Iowa, Iowa City, USA 2000 - 03
 - M.Sc. in Biophysics, Moscow Institute of Physics & Technology, Moscow, Russia 1992 - 94
 - B.Sc. in Applied Physics & Mathematics, Moscow Institute of Physics & Technology 1986 - 87, 89 - 92
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AWARDS, GRANTS & SCHOLARSHIPS

- Visiting Research Scholarship from German Academic Exchange Service (DAAD) 2018
- Teaching Fellowship from Center for Economic Research & Graduate Education - Economics Institute 2016 - 17
- Zvi Griliches Excellence Award from Economics Education and Research Consortium 2012
- Research Grant from National Bank of Poland 2011
- Fellowship from European University Institute 2011 - 12
- Research Grant from Global Development Network 2010
- Paderewski Research Grant from Natolin European Centre 2009
- Global Supplementary Grant from Open Society Foundations 2008 - 11
- PECO Fellowship from Italian Ministry of Foreign Affairs 2008 - 11
- Zvi Griliches Excellence Award from Economics Education and Research Consortium 2008
- Research Grant from Global Development Network 2006
- Tuition Scholarship from University of Iowa 2000 - 02
- High-GPA Scholarship from Moscow Institute of Physics & Technology 1986 - 87, 89 - 94

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RESEARCH & TEACHING EXPERIENCE

- Lecturer in Econometrics, University of Amsterdam, the Netherlands 2018 - present
 - Visiting Assistant Professor, University of Augsburg, Germany 2018
 - Assistant Professor, Higher School of Economics, Moscow, Russia 2013 - 17
 - Teaching Assistant, European University Institute, Florence, Italy 2010
 - Visiting Instructor, Higher School of Economics, Moscow, Russia 2008
 - Visiting Lecturer, 34 mini-courses at 25 universities in Ukraine, Belarus, Moldova, Georgia, Armenia 2005 - 08
 - Visiting Researcher, Central Bank of Hungary, Research Division, Budapest, Hungary 2004 - 05
 - Visiting Lecturer, Kyiv School of Economics, Kiev, Ukraine 2004
 - C. Mirzayan Science & Technology Policy Graduate Fellow, US National Academy of Sciences, Committee on National Statistics, Washington, DC, USA 2003
 - Ph.D. Intern, Central Bank of Turkey, Research Department, Ankara, Turkey 2003
 - Teaching Assistant, University of Iowa, Iowa City, USA 2000 - 03
 - Ph.D. Intern, Federal Reserve Bank of Dallas, Research Department, Dallas, USA 2002
 - Graduate Research Fellow, Shemyakin-Ovchinnikov Institute of Bioorganic Chemistry, Russian Academy of Sciences, Moscow, Russia 1992 – 94
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PUBLICATIONS

- “A model for ordinal responses with heterogeneous status quo outcomes.” (2019), *Studies in Nonlinear Dynamics & Econometrics*, ISSN (Online) 1558-3708, DOI: <https://doi.org/10.1515/snde-2018-0059>
 - “Modeling zero inflation in count data time series with bounded support.” (2018) (with Tobias A. Möller, Christian H. Weiß and Hee-Young Kim), *Methodology and Computing in Applied Probability* 20 (2): 589—609
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WORKING PAPERS

- “Estimation of nested and zero-inflated ordered probit models.” (with David Dale) (2019), R&R.
 - “A model for policy interest rates.” (with Gernot Müller and Armin Seibert). Under review
 - “A discrete-choice regime-switching model for the federal funds rate target.” Under review
 - “An endogenous regime switching ordered probit model.” Work in progress
 - “Are individual preferences of the FOMC members informative about future decisions on the federal funds rate target?” Work in progress
 - “A model for interest rate decisions made by a monetary policy committee.” (with Roberto Casarin)
 - “A model for ordinal responses with an application to policy interest rate.” NBP Working Paper No. 148 [Paper won the Zvi Griliches Excellence Award from EERC]
 - “Policymakers’ votes and predictability of monetary policy.” UCSD Working Paper No. 1672194
 - “Modeling monetary policy in real time: Does discreteness matter?” EERC Working Paper No. 08-07 [Paper won the Zvi Griliches Excellence Award from EERC]
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CONSULTING EXPERIENCE

- Econometric Consultant, TechnoNICOL Corp., Moscow, Russia 2011 - 12
- Statistical Consultant, Ed’s job list®, San Diego, USA 2011

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ENTREPRENEURIAL EXPERIENCE

- Founder and CEO, Taurus Ltd., Moscow, Novosibirsk, Russia 1996 - 99
 - Chief Development Officer, Christabel Ltd., Moscow, Russia 1994 - 96
 - Sales Representative (part-time), Christabel Ltd., Moscow, Russia 1993 - 94
 - Entrepreneur (self-employed), Moscow, Russia 1991 - 93
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MILITARY EXPERIENCE

- Sergeant, radar squadron commander
 - Sailor, radar operator
 - Mandatory military service, USSR Navy, North Fleet, Barents Sea 1987 - 89
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OTHER SKILLS

- Programming: SAS, MATLAB, GAUSS, STATA, EViews, EXCEL, JMuTi, MINITAB, LIMDEP, BACC, Fortran
 - GRE: Quantitative – 800/800 (99% below), Analytical – 770/800 (97% below), 1999
 - Languages: English (fluent), Russian (native), Ukrainian (mother tongue)
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CITIZENSHIP

- Russia; born in Ternopol, Ukraine
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INVITED SEMINARS

- Free University of Amsterdam, Amsterdam 2019
- Helmut-Schmidt University, Hamburg 2018
- Ca' Foscari University of Venice
- Augsburg University 2017
- University of Cyprus, Nicosia
- Athens University of Economics and Business
- Ca' Foscari University of Venice 2016
- Augsburg University
- Helmut-Schmidt University, Hamburg
- University of South Florida, Tampa
- New Economic School, Moscow 2015
- University of Melbourne 2014
- New Economic School, Moscow
- Kyiv School of Economics, Kiev 2013
- ENSAI, Rennes
- Higher School of Economics, Moscow
- THEMA, University of Cergy-Pontoise
- National Bank of Poland
- New Economic School, Moscow 2012
- University of Bologna
- National Bank of Poland, Warsaw 2010
- Higher School of Economics, Moscow
- National Bank of Poland, Warsaw 2008
- Bank of Finland, Helsinki
- National Bank of Poland, Warsaw 2006
- Central Bank of Hungary, Budapest 2005

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CONFERENCES

- 29th Annual Meeting of the Midwest Econometrics Group, Columbus 2019
- 6th Annual Conference of the International Association for Applied Econometrics, Nicosia
- NBER-NSF Time Series Conference, San Diego 2018
- 31st Annual Congress of the European Economic Association, Geneva 2016
- 40th EERC Workshop, Kiev
- NBER-NSF Time Series Conference, Vienna 2015
- 11th World Congress of the Econometric Society, Montreal
- 8th Nordic Econometric Meeting, Helsinki
- NES/HSE Conference on Modern Econometric Tools and Applications, N. Novgorod 2014
- Bank of Portugal Conference on Econometric Methods for Banking and Finance, Lisbon
- 29th Annual Congress of the European Economic Association, Toulouse
- Econometric Society Australasian Meeting, Hobart
- 1st Annual Conference of the International Association for Applied Econometrics, London
- 15th HSE Conference on Economic and Social Development (as discussant), Moscow
- DIW Macroeconometric Workshop, Berlin 2013
- IWH Workshop on Central Bank Communication and Decision Making, Halle (Saale)
- MGIMO Conference on Econometric Methods in Analysis of Global Economic Processes, Moscow
- 37th Symposium of the Spanish Economic Association, Vigo 2012
- 66th European Meeting of the Econometric Society, Málaga
- 32nd EERC Workshop, Odessa
- 12th Doctoral Workshop in Economic Theory and Econometrics (MOOD), Rome
- 3rd Bank of Italy International Conference in memory of Carlo Giannini, Rome
- 22nd (EC)² Conference on Econometrics for Policy Analysis, Florence 2011
- 26th Annual Congress of the European Economic Association, Oslo
- 52nd Annual Conference of the Italian Economic Association, Rome
- 30th EERC Workshop, Kiev
- 29th SUERF Colloquium on New Paradigms in Money and Finance, Brussels
- DNB/ECB/RUG Conference on Monetary Policy & Central Bank Communication, Amsterdam 2010
- 6th ECB Central Banking Conference, Frankfurt am Main (invited to attend)
- 5th Warsaw International Economic Meeting ■ 28th EERC Workshop, Lvov
- 3rd Italian Congress of Econometrics and Empirical Economics, Ancona 2009
- OEI/APB Conference on Monetary Policy in Central and Eastern Europe, Tutzing
- 3rd Warsaw International Economic Meeting, Warsaw 2008
- 4th CIRANO Workshop on Macroeconomic Forecasting, Analysis & Policy with Data Revision, Montreal
- 24th EERC Workshop, Odessa ■ 21st AABS Conference, Bloomington
- 13th Spring Meeting of Young Economists, Lille ■ 22nd EERC Workshop, Kiev 2007
- 21st EERC Workshop, Moscow
- 19th EERC Workshop, Moscow ■ 18th EERC Workshop, Kiev 2005
- 17th EERC Workshop, Moscow 2004