ANDREI SIRCHENKO

CV

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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 R. Hansen (UNC - Chapel Hill)
- Peter Boswijk (U. of Amsterdam)
- Helmut Lütkepohl (DIW Berlin)

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

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

PUBLICATIONS

- “Estimation of nested and zero-inflated ordered probit models.” (with David Dale) (forthcoming), *The STATA Journal*
- “A model for ordinal responses with heterogeneous status quo outcomes.” (2020), *Studies in Nonlinear Dynamics & Econometrics* 24 (1), 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

WORKING PAPERS

- “A model for policy interest rates.” (with Gernot Müller and Armin Seibert) HSE Working paper 192/EC/2018 – resubmitted
- “A regime-switching model for the federal funds rate target.” UvA Econometrics Working Paper 19-01 -- under review
- “An endogenous regime switching ordered probit model.” -- work in progress
- “Estimation of ordered probit model with endogenous switching between two latent regimes” (with J. Huismans and J. W. Nijenhuis) -- 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) -- work in progress
- “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]

CONSULTING EXPERIENCE

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

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ENTREPRENEURAL 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

MILITARY EXPERIENCE

- Sergeant, radar squadron commander
- Sailor, radar operator

Mandatory military service, USSR Navy, North Fleet, Barents Sea 1987 - 89

OTHER SKILLS

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

CITIZENSHIP

- Russia; born in Ternopol, Ukraine

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