

CONTACT INFORMATION

CERGE-EI
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EMPLOYMENT

CERGE-EI	2016 – present
Assistant Professor (under U.S. permanent charter – tenure-track)	
UCLA Anderson School of Management	2022 – 2023
Visiting Scholar	

EDUCATION

Northwestern University	2016
Ph.D. in Economics	
New Economic School	2010
M.A. in Economics, <i>summa cum laude</i>	
Moscow Institute of Physics and Technology	2010
M.Sc. in Applied Physics and Mathematics, <i>diploma with honors</i>	
Moscow Institute of Physics and Technology	2008
B.Sc. in Applied Physics and Mathematics, <i>diploma with honors</i>	

FIELDS

Finance, Energy and Environmental Economics, Macroeconomics, Market Microstructure

PUBLISHED PAPERS

“How does the financial market update beliefs about the real economy? Evidence from the oil market” (with Stanislav Anatolyev and Sergei Seleznev)
Journal of Applied Econometrics, 2021, 36(7), pp. 938-961

WORKING PAPERS

“Heterogeneous Oil Supply Elasticities: Indebtedness and Production Responses to the COVID-19 Shock” (with Sergei Seleznev)
Reject and resubmit at the *Review of Financial Studies*
Best Paper Award, Commodity & Energy Markets Association, 2022

“Does index arbitrage distort the market reaction to shocks?” (with Stanislav Anatolyev and Sergei Seleznev)
Revised and resubmitted to the *Journal of Banking and Finance*

“Financialization and learning about the persistence of shocks” (with Sergei Seleznev)
Submitted

“Distributional Effects of Monetary Policy” (with Matthias Doepke and Martin Schneider)

“Do financially constrained firms engage in opportunistic and risky behavior? Evidence from the oil and gas production sector” (with Mariia Kosar and Sergei Seleznev)

“Rise of unconventional oil and stock market returns” (with Stanislav Anatolyev and Sergei Seleznev)

WORK IN PROGRESS

“Too big to drill?” (with Sergei Seleznev)

“Debt, Experimentation, and Toxicity” (with Mariia Kosar)

GRANTS

Czech Science Foundation (GACR), 2017-2019

TEACHING EXPERIENCE

Ph.D.-level, CERGE-EI:

Macroeconomics, 2016-2022

Financial Econometrics, 2017-2020

Empirical Finance, 2021-2022

Teaching Assistant, Northwestern University:

Money and Banking, 2014

Introduction to Macroeconomics, 2016

Teaching Assistant, New Economic School:

Macroeconomics I-V, 2009-2010

TEACHING AWARDS

Best Teacher Award at CERGE-EI, 2018, 2020, and 2022

CONFERENCES AND INVITED TALKS

2022:

RFS - University of Oklahoma Energy and Climate Finance Research Conference

Midwest Finance Association

5th Commodity Winter Workshop

European Meeting of the Econometric Society

Commodity & Energy Markets Association

5th Annual J.P. Morgan Center for Commodities Workshop (best discussant award)

CEBA-Lab (scheduled)

- 2021:
4th Annual J.P. Morgan Center for Commodities workshop
Annual Meeting of European Economic Association
World Finance Conference
Asian Meeting of Econometric Society
Annual Meeting of Commodity & Energy Markets Association
- 2020:
University of Mannheim
World Finance Conference
- 2019:
Annual Meeting of Commodity & Energy Markets Association
North American Summer Meeting of the Econometric Society
European Meeting of the Econometric Society
3rd Commodity Winter Workshop
Global Macroeconomics Workshop
University of Sussex
- 2018:
E1 Macro Queen Mary
European Meeting of the Econometric Society
Annual Meeting of International Association for Applied Econometrics
Annual Meeting of Commodity & Energy Markets Association
Society for Computational Economics Meeting
International Symposium in Computational Economics and Finance
International Conference on Applied Theory, Macro and Empirical Finance
- 2017:
11th International Conference on Computational and Financial Econometrics
Housing, Housing Credit and the Macroeconomy Conference, UCL
- 2016:
University of Illinois at Urbana Champaign
Richmond Fed
Einaudi Institute for Economics and Finance
CERGE
- 2015:
Society for Economic Dynamics
Brookings Event on Inequality and Monetary Policy

PROFESSIONAL ACTIVITIES

Refereeing: Review of Economic Studies, Review of Economic Dynamics, Journal of Economic Theory, Journal of the European Economic Association, Journal of Economic Dynamics and Control, Journal of Commodity Markets, B.E. Journal of Theoretical Economics

Organizer of the CERGE-EI Macroeconomics Seminar, 2017-2021

Member of Ph.D. Admission Committee at CERGE-EI, 2021-2022

FELLOSHIPS AND AWARDS

UniCredit & Universities Foscolo Top-Up Fellowship, 2016-2019

Department Fellowship, Northwestern University, 2010-2016

Best Student's Paper Award, New Economic School, 2010

Petr Aven Fellowship, New Economic School, 2009-2010
Dynasty Foundation Grant, 2007, 2009
Abramov-Frolov Fellowship, 2006-2007

REFERENCES

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