# Eran Raviv

APG
Amsterdam Symphony
Gustav Mahler Square 3
1082 MS Amsterdam

Phone: +31 (0)20 6048000
Email: eeraviv@gmail.com
Homepage: www.eranraviv.com

## Education

- PhD Econometrics, Erasmus University (Rotterdam). 03/2014
  - Dissertation: *Forecasting Financial and Macroeconomic Variables. Shrinkage, Dimension reduction and Aggregation*
- MSc Quantitative Finance, Erasmus University. 12/2009
  - Thesis: *Common Drivers for Emerging Market spreads*
- MSc Applied Statistics, Tel Aviv University. 09/2008
  - Thesis: *Regression Prediction When the Model Changes Over Time*
- BA Economics and Management, Ben Gurion University (Israel). 09/2004

## Employment/Teaching

- Quantitative Analyst at APG-Asset Management, Economic and Financial Markets Department.
  Responsible for data monitoring, quantitative data analysis and model development.
- Teaching Assistant, Erasmus University. 2009–2013
  - Supervision of theses, Undergraduate and Graduate.
  - Workshops Econometrics and Operations Research - Undergraduate.
  - Applied Econometrics, Graduate
- Internship at Shell Asset Management Company (SAMCo). 2009
- Active "Day Trading", 2005–2009; Active trading 2009–2013
- Junior lecturer in Statistics, faculty of Economics, Tel Aviv University. 2006–2008
  - Introduction to statistics for economics (A and B), Undergraduate.
- Credit analyst at the largest national business information group "Business Data Israel". 2005–2006
- Military service, lieutenant intelligence officer. 1997–2000

## Interests

**Applied Forecasting, Time Series Analysis, Dimension Reduction and Shrinkage Techniques, Statistics for high dimensional data, Factor Models, Forecasts Combination.**

## Publications

- Nowotarski J., *Raviv E.*, Trück S. and Weron R. An Empirical Comparison of Alternate Schemes for Combining Electricity Spot Price Forecasts. Energy Economics, 46:395-412, 2014. (working paper version at: http://papers.ssrn.com/sol3/papers.cfm?abstract_id=2313553)
- *Raviv E.* Prediction Bias Correction for Dynamic Term Structure Models. Economics Letters, 2015. (working paper version at: http://papers.ssrn.com/sol3/papers.cfm?abstract_id=2232798)

# Current Research

- Bouwman, K.E., Raviv, E. and Dijk, D.J.C. van, (2011). An arithmetic framework for electricity pricing (working paper). http://papers.ssrn.com/sol3/papers.cfm?abstract_id=1885546
- Raviv, E., Bouwman, K.E. and Dijk, D.J.C. van, (2012). Forecasting day-ahead electricity prices: utilizing hourly prices (working paper). http://papers.ssrn.com/sol3/papers.cfm?abstract_id=2266312
- Raviv E. and and Dijk, D.J.C. van. Forecasting with Many Predictors: allowing for non-linearity. http://papers.ssrn.com/sol3/papers.cfm?abstract_id=2565288

# Other

## *Organization and affiliation*

- Coordinator of Tinbergen Institute Ph.D lunch seminar series. 2010-2011
- Reviewer for: Journal of Industrial Economics, Journal of Energy Markets, International Journal of Forecasting.
- Euro Area Business Cycle Network
- The Econometric Association
- Israel Statistical Association

## *Presentations*

- 17th International Conference on Computing in Economics and Finance, San Francisco. 06/2011
- 35th IAEE International Conference, Perth. 06/2012
- 66th European Meeting of the Econometric Society, Màlaga. 08/2012
- International Energy Finance conference, Trondheim. 10/2012
- Econometric Institute PHD conference, Rotterdam. 10/2012
- International Symposium on Forecasting, Seoul. 06/2013
- SIRE Conference on Finance and Commodities, St. Andrews. 07/2013
- Energy Finance Conference, Essen. 09/2013
- Econometric Institute Seminar, Rotterdam. 09/2013
- The $S^3$ Interdisciplinary Seminar, Wroclaw. 09/2013 (Invited)
- CORE-ILSM Lecture Series, Louvain-la-Neuve. 10/2013 (Grant)

## *Languages*

English – fluent, Spanish – basic, Dutch – basic, Hebrew – native.

## *Software*

R, Matlab, Eviews, SPSS, MacroBond, Bloomberg, Trader-Workstation, Latex