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APPOINTMENTS

2015– **Postdoctoral Researcher,** Universität Mannheim

EDUCATION

2011–15 **Ph.D. in Economics,** Universitat Autònoma de Barcelona and
“Essays in Monetary and Fiscal Policy” Barcelona GSE, Spain
Advisor: Francesc Obiols-Homs

2009–11 **M.Res./M.Sc. in Economics,** Universitat Autònoma de Barcelona, Spain
Universität Bielefeld, Germany
(double degree 2-year program)

2004–09 **M.Sc. (Diploma) in Applied Math,** South Ural State University, Russia
Minor in Economics
(with distinction)

RESEARCH POSITIONS AND PROFESSIONAL EXPERIENCE

2013–15 *Research Assistant*, Institut d’Anàlisi Econòmica (CSIC), Barcelona, Spain
2012 *European Fixed Income Analyst*, Cbonds, Saint-Petersburg, Russia
2011–12 *Research Analyst*, Banco Sabadell, Barcelona, Spain
2008 *Research Analyst*, infoAnalytica Consulting, Ahmedabad, India
2007–08 *Business Analyst*, Emerson Process Management, Chelyabinsk, Russia

WORKING PAPERS

“Debt Maturity, Monetary Policy and Fiscal Sustainability without Commitment”
“Time-Consistent Management of a Liquidity Trap: Monetary and Fiscal Policy with Debt”
“Monetary Policy and Sovereign Default in a Monetary Union”
“Estimating Term Structure and Forecasting Yields in the Spanish Treasury Market”, *Banco Sabadell Working Report* (July 2012)

OTHER PAPERS

“Efficiency Estimation and Classification of Russian Regional Banking Systems Using Cluster Analysis and Data Envelopment Analysis”, (mimeo in Russian), 2009
“Comparison of GARCH Models Performance for Modeling Financial Indices Volatility”, (mimeo in Russian), 2008

TEACHING EXPERIENCE

- 2014–15 *Teaching Assistant* for Dimitris Korobilis, Barcelona GSE, Bayesian Time Series
Instructor, Barcelona GSE, Math Brush Up (Graduate)
- 2013–14 *Teaching Assistant* for Luca Gambetti, Barcelona GSE (MPFM), Time Series (Graduate)
Instructor, Barcelona GSE, Math Brush Up (Graduate)
- 2012–13 *Teaching Assistant* for Francesc Obiols, UAB, Macroeconomic Policy (Graduate)
Instructor, ESADE Business School, Computation in Finance (Undergraduate)
Instructor, Puschino Winter School, Introductory Data Analysis (High School)
- 2011–12 *Instructor*, ESADE Business School, Computation in Finance (Undergraduate)

ACADEMIC PRESENTATIONS AT SEMINARS AND CONFERENCES

- 2015 9th International Conference on Computational and Financial Econometrics
40th Meeting of the Spanish Economic Association
19th Theories and Methods in Macroeconomics Conference (Berlin)
Bank of Spain
RES PhD Meeting (London)
- 2014 XXXIX Symposium of the Spanish Economic Association
Barcelona GSE Ph.D. Jamboree
- 2013 1st International Ph.D. Meeting of Thessaloniki in Economics,
European Macroeconomics Workshop (London),
9th CIREQ Ph.D. Students' Conference (Montréal),
ENTER Jamboree (Brussels)

SCHOLARSHIPS, AWARDS AND GRANTS

- 2014 Royal Economic Society Conference Grant
- 2013 CIREQ-GDRI Conference Grant
- 2011–15 Scholarship “Junta para la Ampliación de Estudios” CSIC-JAE-Predoc,
Spanish Ministry of Economy and Competitiveness
- 2010 Urrutia Elejalde Foundation Award for Excellence in Doctoral Studies
- 2009–11 European Commission “Erasmus Mundus” Scholarship

COMPUTER SKILLS

Matlab, Eviews, Stata, Mathematica, Bloomberg, Datastream, Excel VBA, Latex

LANGUAGES

English (fluent), Russian (native), Spanish (conversational)

REFERENCES

Stefano Gnocchi
Bank of Canada
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