

ARTEM DUPLINSKIY

June 23, 2016

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REFERENCES

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ACADEMIC POSITIONS

Post-Doctoral Researcher at the Department of Econometrics at VU University Amsterdam, 2015 - 2016

Post-Doctoral Researcher at the Department of Finance at VU University Amsterdam, 2014 - 2015

RESEARCH

Research Fields: Time Series Econometrics and Applied Macroeconometrics

Job-market Paper: [“Penalized Indirect Inference”](#),
Revise and resubmit to Journal of Econometrics
with Francisco Blasques.

Working Papers: [“Is Regularization Necessary?”](#)
A Wald-type Test under Non-Regular Conditions”.

*“Multivariate Testing for Common Trend Slopes,
with an Application to US and European Macroeconomic Data”*,
with Franz Palm and Jean-Pierre Urbain.

“Estimation of a DSGE model with Multivariate Detrending”,
with Franz Palm and Jean-Pierre Urbain.

RESEARCH

Work in Progress: "Indirect Inference Estimation of a Stochastic Volatility Model", with Francisco Blasques and André Lucas.

"Estimation of a DSGE Model with Heterogeneous Agents", with Alexey Gorn.

EDUCATION

Ph.D., Econometrics, Maastricht University, 2010 - 2014 "*Persistency in Dynamic models*", submitted.

M.Sc., Econometrics and Mathematical Economics, Maastricht University, cum laude, 2009 - 2010,

Master thesis in Econometrics : "Dynamic Stochastic General Equilibrium Models with Persistent Data".

B.Sc., Economics, Novosibirsk State University, average grade 4.85/5, 2005 - 2009.

Specialized Educational-Scientific Center of Novosibirsk State University, silver medal, average grade 5/5, 2003-2005, *specialization in physics, mathematics, chemistry and biology.*

TEACHING AND SUPERVISION EXPERIENCE

Financial Econometrics, Undergraduate Teaching Assistant
VU University Amsterdam, Spring 2016

Applied Quantitative Economics, Undergraduate Teaching Assistant
VU University Amsterdam, Spring 2016

Thesis supervision M.Sc. in Finance, Rens van der Stam
"*Modeling prepayment risk*". VU University Amsterdam, 2015

Thesis supervision M.Sc. in Financial Management, Erik van Beusekom
"*The effect of macroeconomic circumstances on Dutch IPO returns*". VU University Amsterdam, 2015

Macroeconomics, Undergraduate Teaching Assistant
Maastricht University, Spring 2014

Quantitative methods III. Statistics, Undergraduate Teaching Assistant
Maastricht University, Winters 2014 and 2013

Quantitative Business. Statistics, Undergraduate Teaching Assistant
Maastricht University, Spring 2013

Management of Operations and Product Development, Undergraduate Teaching Assistant
Maastricht University, Spring 2012

Auctions and Mechanism Design, Undergraduate Teaching Assistant
Maastricht University, Spring 2011

AWARDS AND GRANTS

Doctoral fellowship, METEOR, Maastricht University, 2010-2014

Top 3 % award, Maastricht University, 2010

Best paper on economic theory at International Scientific Student Conference, Novosibirsk State University, 2009

Ernst&Young scholarship, Novosibirsk State University, 2007-2009

MDM-Bank scholarship, Novosibirsk State University, 2008-2009

SEMINARS AND CONFERENCES ATTENDED OR FORTHCOMING

Topics in Applied Macroeconomic, Tilburg, Sept 2010

Workshop on Econometric and statistical modeling of multivariate time series, Louvain-la-Neuve, May 2011

Netherlands Econometric Study Group 2011 Meeting, Rotterdam, Jun 2011

European Economic Association, Oslo, Aug 2011

European Meeting of the Econometric Society, Oslo, Aug 2011

OxMetrics conference, Maastricht, Sept 2011

Workshop on Recent Theory and Applications of DSGE Models, Rotterdam, Jun 2012

EC² Meeting, Maastricht, Dec, 2012

Netherlands Econometric Study Group 2013 Meeting, Amsterdam, Jun 2013

SETA International Symposium on Econometric Theory and Application, Seoul, Jul 2013

International Conference on Computational and Financial Econometrics, London, Dec 2013

European Economic Association, Toulouse, Aug 2014

European Meeting of the Econometric Society, Toulouse, Aug 2014

Modern econometric tools and applications, Nizhny Novgorod, Sep 2014

Lunch seminar series, Toulouse, Nov 2014

International Conference on Computational and Financial Econometrics, Pisa, Dec 2014

Nordic Econometric Meeting, Helsinki, Jun 2015

Econometrics Brown Bag Seminar, Amsterdam, Oct 2015

International Conference on Computational and Financial Econometrics, London, Dec 2015

MISCELLANEOUS

An organizer of the Brown Bag Seminar, VU Amsterdam 2015-2016

An organizer of a reading group among fellow students on Bayesian methods in Econometrics, Maastricht University 2013-2014.

4th Place, Econometric game, Amsterdam, 2010

Computer skills: *L^AT_EX*, *Matlab*, *Gauss*, *Stata*, *HTML*, *Pascal*

Language skills: *Russian (mothertongue)*, *English (fluent)*, *Dutch (intermediate)*, *German(basic)*