Evgenii Vladimirov

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Academic Position

2023 – present **Assistant Professor**
Econometric Institute, Erasmus University Rotterdam, Netherlands

2024 – present **Candidate Fellow**
Tinbergen Institute, Netherlands

Research interests

Primary fields: financial econometrics, option pricing, quantitative finance
Secondary fields: time series econometrics, machine learning, asset pricing

Publications

Jump Contagion among Stock Market Indices: Evidence from Option Markets (2026). Journal of the American Statistical Association, *Forthcoming (jointly with H. Peter Boswijk, Roger J. A. Laeven and Andrei Lalu)*

Estimating Option Pricing Models Using a Characteristic Function-Based Linear State Space Representation (2024). Journal of Econometrics, 244 (1) *(jointly with H. Peter Boswijk and Roger J. A. Laeven)*

Working Papers

Characteristic Function-Based Estimation of Option Pricing Models (2025). *(jointly with Yannick Dillschneider)*

Autoencoder Option Pricing Models (2025). *(jointly with Gustavo Freire)*

iCOS: Option-Implied COS Method (2023).

Work in Progress

Characteristic Function-Based Factor Modelling of Affine Jump Diffusions Using Options. *(jointly with Peter Boswijk, Roger Laeven and Niels Marijnen)*

An Extended Score-Driven Dynamic Factor Model: Recovering Composite Indicators from the Pandemic. *(jointly with Mariia Artemova and Dick van Dijk)*

Publications (Pre-graduate)

Mapping the stocks in MICEX: Who is central in Moscow Stock Exchange? (2020). *Economics of Transition and Institutional Change, 28(4), 581-620. (jointly with Hakan Eratalay)*

Systemic Risk of Russian Economy (2017). *Finance and Business, 2017-4, p.71-83 (in Russian)*

Education

2019 – 2023 **PhD in Financial Econometrics**
University of Amsterdam and Tinbergen Institute, Netherlands

PhD Thesis: "Essays on the Econometrics of Option Pricing"
Supervisors: Prof. H. Peter Boswijk and Prof. Roger J. A. Laeven

May 2022 **Visiting Scholar**
Kellogg School of Management, Northwestern University, USA
Hosts: Prof. Torben G. Andersen and Prof. Viktor Todorov

2017 – 2019 **MPhil in Economics** (Advanced Econometrics track)
Tinbergen Institute, Netherlands

2015 – 2017 **MA in Financial Economics**
European University at Saint Petersburg, Russia

2010 – 2015 **MSc in Applied Mathematics and Computer Science**
Saint Petersburg State University, Russia

Scholarships and Awards

June 2023 Best paper award at the early-career scholars SoFiE conference
Sungkyunkwan University, South Korea

2017 – 2019 Full Fee Waiver Scholarship and Individual Scholarship
Tinbergen Institute, Netherlands

Dec 2017 "Best graduate thesis in economics 2017" award
Gaidar Institute for Economic Policy, Russia

2015 – 2017 Full Fee Waiver Scholarship and Individual Scholarship
European University at Saint Petersburg, Russia

March 2017 Vladimir Potanin Fund Scholarship
V. Potanin Foundation, Russia

Feb 2016–Jan 2017 Scholarships for the best academic results at the European University at St. Petersburg
Charity Fund for children and young people "Stupeni", Russia

Nov 2016 Scholarship for excellent academic results and research activities at the European University at St. Petersburg
Commercial bank "Gazprombank", Russia

April 2016 Winner of the second Russian Challenge of Applied Econometrics
Bashkir State University, Ufa, Russia

Jan 2014–June 2015 Advanced scholarships for excellent academic results and active participation in extracurricular activities
Saint Petersburg State University, Russia

Teaching

2025 Financial Derivatives *(Instructor, EUR, MSc FEM21011)*
2024 - 2026 Financial Case Studies *(Instructor, EUR, MSc FEM21019)*
2023, 2024 Advanced Time Series Econometrcs/Time Series Econometrics for Macroeconomics *(Instructor, EUR, MSc FEM21038/FEM21044)*
2023 Introduction Data Science: Data Preprocessing *(TA, UvA, BSc)*
2023 Programming and Numerical Analysis *(TA, UvA, BSc)*
2020 - 2022 Computational Finance in Python *(TA, UvA, MSc)*
2019 - 2022 Life Insurance Mathematics *(TA, UvA, BSc)*

2020 - 2022	MSc and BSc student thesis supervision *(UvA, BSc and MSc)*
2019	Machine Learning in Econometrics *(TA, UvA, MSc)*
2019	Asset Pricing *(TA, Tinbergen Institute, MPhil)*
2018	Principles of Programming in Econometrics *(TA, TI, MPhil)*
2018	Financial Markets, Programming in Python *(TA,UvA)*

Service

Associate Editor at the *Journal of Financial Econometrics* (2025 – present)

Referee for the *Journal of Econometrics*, *Journal of Financial Econometrics*

Co-ornganizer of the econometric seminar at Erasmus University Rotterdam (2025 – present)

Co-organizer *Financial Econometrics meets Machine Learning (FinEML) Conference 2025*

Seminars and Conferences

2025	(EC)^2 conference, *Università della Svizzera Italiana, Lugano* (5-6 Dec 2025) Probability and Statistics seminar, *TU Delft* (1 Dec 2025) Dutch Math Finance afternoon, *Science Park, Amsterdam* (28 Nov 2025) FMA Conference on Derivatives and Volatility, *CBOE, Chicago* (14-15 Nov 2025) Finance Research Day, *TU Delft* (10 Oct 2025) 17th Annual SoFiE Conference, *ESSEC Business School, France* (10-12 June 2025) QFFE conference, *Aix-Marseille Université, France* (5-6 June 2025) ASMF seminar, *University of Amsterdam* (11 April 2025)
2024	European Winter Meeting of the Econometric Society, *University of the Balearic Islands*, Spain (16-18 Dec 2024) FinEML Conference 2024, *Università della Svizzera Italiana* (1-2 Nov 2024) 8th Annual IAAE conference, *Thessaloniki, Greece* (25-27 June 2024) 16th Annual SoFiE Conference, *PUC-Rio, Brazil* (13-16 June 2023) QFFE conference, *Aix-Marseille Université, France* (6-7 June 2024) ICCF, *Netherlands* (2-5 April 2024) 21st Winter school on Mathematical Finance, *Netherlands* (22-24 Jan 2024)
2023	FinEML Conference 2023, *Erasmus University Rotterdam* (10-11 Nov 2023) TopQuants Autumn 2023 lustrum event, ING, *Netherlands* (1 Nov 2023) 5th International Workshop in Financial Econometrics, *Brazil* (21-24 Oct 2023) 15th European Summer School in Financial Mathematics, *TU Delft* (4-9 Sep 2023) 15th Annual SoFiE conference, *Sungkyunkwan University, South Korea* (15-18 June) Financial Econometrics Conference, *Lancaster University* (29-31 March)
2022	33rd (EC)^2 conference, *ESSEC Business School, Paris* (9-10 Dec) Econometrics PhD conference, *Erasmus University Rotterdam* (7-8 Nov) DynStoch 2022, *Institut Henri Poincaré, Paris* (29 June - 1 July) 14th Annual SoFiE conference, *University of Cambridge* (24-26 June) 8th Annual IAAE conference, *King's College London* (21-24 June) QFFE conference, *Aix-Marseille Université* (16-17 June) Kellogg FINC Quantitative Seminar, *Northwestern University* (27 May) Seminar at CEBA, *St. Petersburg State University* (online, 4 Feb)
2021	UvA Econometrics Seminar, *University of Amsterdam* (29 Oct 2021) iCEBA conference at St.Petersburg (online, July) SoFiE Summer School "The Econometrics of Derivatives Markets" (online, June) IAAE annual conference 2021 (online, June)

	13th Annual SoFiE conference (online, June)
2020	Econometric Society World Congress 2020 (online, Aug) St. Petersburg Economic seminar (online, Oct) PhD Lunch Seminar, *University of Amsterdam* (Feb)
2019	PhD Colloquium, *Cass Business School, London* (Dec) Econometrics Lunch Seminar, *University of Amsterdam* (Oct)
2017	Annual INFER Conference, *Bordeaux, France* (June) Workshop, *High School of Economics in St. Petersburg* (March) Perm Winter School in Risk Management and Finance, *Russia* (Feb) Student Economic Seminar in British Consulate General in St. Petersburg (Feb) Research Seminar, *European University at St. Petersburg* (Dec)

Additional Skills

Computer Skills:	Python, Julia, MatLab, SQL, LaTeX, MS Excel
Languages:	English — fluent, Dutch – pre-intermediate, Russian — native