# Evgenii Vladimirov


Email: e.vladimirov@uva.nl
Phone: +31 6 819 31539
Website: www.evladimirov.com

Address: Burgemeester Oudlaan 50
3062 PA, Rotterdam
The Netherlands


## Academic Position

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

## Research interests

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

## 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
*Thesis: "Jump Contagion among Stock Market Indices: Evidence from Option Markets"*

2015 – 2017 **MA in Financial Economics**
European University at Saint Petersburg, Russia
*Thesis: "Systemic risk and vulnerability of the sectors in Russian economy"*

2010 – 2015 **MSc in Applied Mathematics and Computer Science**
Saint Petersburg State University, Russia
*Thesis: "The Scenario Approach to the Development of Modeling of an Enterprise Using Credit Resources"*

## Working Papers:

iCOS: Option-Implied COS Method (2023).

Estimating Option Pricing Models Using a Characteristic Function-Based Linear State Space Representation (2022). *(jointly with H. Peter Boswijk and Roger J. A. Laeven)* *arXiv*

Jump Contagion among Stock Market Indices: Evidence from Option Markets (2021). *University of Amsterdam. (jointly with H. Peter Boswijk, Roger J. A. Laeven and Andrei Lalu)* *SSRN*

## Work in Progress:

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

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

## 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)*

The Scenario Approach to the Development of Modeling of an Enterprise Using Credit Resources (2014). *The XLV annual international conference on Control Processes and Stability, 458–464 (jointly with Smirnov N.V., in Russian)*

## Professional Experience

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| March–Aug 2015 | Data Analyst at 585 Gold Company, Jewelry Retail Chain, Russia<br>*Processed and forecasted data on sales and stocks, constructed price models* |
| 2013 – 2014 | Tutor of Mathematics<br>*Taught mathematics to school students to prepare them for final exams* |

## Additional Education

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| June 2022 | Quantitative Finance and Financial Econometrics (QFFE) School, France |
| August 2021 | SoFiE Summer School “Machine Learning in Finance” |
| July 2021 | SoFiE Summer School “The Econometrics of Derivatives Markets” |
| August 2020 | 13th European Summer School in Financial Mathematics, Vienna |
| August 2016 | 26th Jyvaskyla Summer School, Finland<br>*Courses: Data Mining for Data Science, Online Social Media Analytics* |
| March 2016 | 5th Spring School on Risks, Insurance and Finance in Saint Petersburg |

## Scholarships and Awards

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| June 2023 | Best paper award at the early-career scholars SoFiE conference<br>*Sungkyunkwan University, South Korea* |
| 2017 – 2019 | Full Fee Waiver Scholarship and Individual Scholarship<br>*Tinbergen Institute, Netherlands* |
| Dec 2017 | “Best graduate thesis in economics 2017” award<br>*Gaidar Institute for Economic Policy, Russia* |
| 2015 – 2017 | Full Fee Waiver Scholarship and Individual Scholarship<br>*European University at Saint Petersburg, Russia* |
| March 2017 | Vladimir Potanin Fund Scholarship<br>*V. Potanin Foundation, Russia* |
| Feb 2016–Jan 2017 | Scholarships for the best academic results at the European University at St. Petersburg<br>*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<br>*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 Experience

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|---|---|
| 2024 | Financial Case Studies *(Instructor, EUR, MSc FEM21019)* |
| 2023 | Advanced Time Series Economeitrcs/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)* |

## Seminars and Conferences

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, R, EViews, SQL
LaTeX, MS Excel, Word, Access

*Languages:* English — fluent, Dutch – pre-intermediate, Russian — native

## References

**Peter Boswijk**
Professor of Financial Econometrics
Vice-Dean and Chair
Amsterdam School of Economics
University of Amsterdam
H.P.Boswijk@uva.nl

**Roger Laeven**
Full Professor
Chair of Mathematics and Economics of Risk
Amsterdam School of Economics
University of Amsterdam
R.J.A.Laeven@uva.nl

**Torben Andersen**
Nathan S. and Mary P. Sharp Professor of Finance
Kellogg School of Management
Northwestern University
t-andersen@kellogg.northwestern.edu

**Viktor Todorov**
Harold H. Hines Jr. Professor of Risk Management
Kellogg School of Management
Northwestern University
v-todorov@kellogg.northwestern.edu