

# Evgenii Vladimirov

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The Netherlands

## Academic Position

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

## Education

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

## Research interests

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

## 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 Lалу*) [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**

March–Aug 2015      Data Analyst at 585 Gold Company, Jewelry Retail Chain, Russia  
*Processed and forecasted data on sales and stocks, constructed price models*

2013 – 2014          Tutor of Mathematics  
*Taught mathematics to school students to prepare them for final exams*

## **Additional Education**

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        13<sup>th</sup> European Summer School in Financial Mathematics, Vienna

August 2016        26<sup>th</sup> Jyvaskyla Summer School, Finland  
*Courses: Data Mining for Data Science, Online Social Media Analytics*

March 2016         5<sup>th</sup> Spring School on Risks, Insurance and Finance in Saint Petersburg

## **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 Assistance**

2023                    Introduction Data Science: Data Preprocessing (*UvA, BSc*)  
2023                    Programming and Numerical Analysis (*UvA, BSc*)  
2020 - 2022            Computational Finance in Python (*UvA, MSc*)  
2019 - 2022            Life Insurance Mathematics (*UvA, BSc*)  
2020 - 2022            MSc and BSc student thesis supervision (*UvA, BSc and MSc*)  
2019                    Machine Learning in Econometrics (*UvA, MSc*)  
2019                    Asset Pricing (*Tinbergen Institute, MPhil*)  
2018                    Principles of Programming in Econometrics (*Tinbergen Institute, MPhil*)  
2018                    Financial Markets, Programming in Python (*Amsterdam Business School*)

### **Seminars and Conferences**

2023                    15th Annual SoFiE conference, *Sungkyunkwan University, South Korea* (15-18 June)  
                          Financial Econometrics Conference, *Lancaster University* (29-31 March)

2022                    33rd (EC)<sup>2</sup> 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)

### **Extra-curricular Activities**

2015 - 2017            Faculty group monitor at European University at Saint Petersburg

June 2016            Volunteer of Saint Petersburg International Economic Forum 2016

2012 – 2015 Organizer of main university events at Saint Petersburg State University

### **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](mailto: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](mailto: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](mailto:t-andersen@kellogg.northwestern.edu)

#### **Viktor Todorov**

Harold H. Hines Jr. Professor of Risk  
Management  
Kellogg School of Management  
Northwestern University  
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