

# Ilya Zarubin

## Curriculum Vitae

Universitätsstr. 22a, Room 3.322  
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### EDUCATION

- SINCE 2016 **Ph.D. Fellow Statistics Track**  
*Cologne Graduate School*
- 2013-2016 **M.Sc. Economics**  
*University of Cologne*
- 2009-2013 **B.Sc. Business Administration**  
*University of Münster*
- 2000-2009 **High School**  
*Annette Gymnasium Münster*

### STAYS ABROAD

- 05/15-06/15 **Spatial Econometrics Advanced Institute (SEAI) Program**  
*Universita Cattolica del Sacro Cuore Rome, Italy*

### RESEARCH INTERESTS

#### Bayesian Statistics & Econometrics

- Markov Chain Monte Carlo Methods
- Sequential Monte Carlo Methods
- Particle Markov Chain Monte Carlo Methods

#### Econometric & Statistical Modelling:

- Graphical and Network Modelling
- Spatial Modelling
- DSGE Modelling

### THESIS & SEMINAR PAPERS

#### Master Thesis:

*Particle Markov Chain Monte Carlo Methods for Spatial Models with Non-Markovian Latent State Variables*

#### Seminar Papers:

- Particle Filter Metropolis Hastings for Bayesian Inference in DSGE Models
- The Effects of Monetary Policy on Stock Market Bubbles - Some Evidence
- Spatial Dependence in Stock Market Returns - A Discussion of Estimation Procedures

#### Bachelor Thesis:

*Modelling of Stock Market Bubbles - A Comparison of Classical Testing Procedures*

### COURSEWORK DURING THE SEAI PROGRAM

- Spatial Statistics (Prof. Giuseppe Arbia)
- Spatial Econometrics I (Prof. Anil Bera)
- Spatial Econometrics II (Prof. Igmarr Prucha)
- Spatial Panel Data (Prof. Badi Baltagi)
- Programming Classes in R & Stata (G. Piras, G. Millo)

### SOFTWARE SKILLS & IT

ADVANCED	R, Matlab, $\text{\LaTeX}$
INTERMEDIATE	C++, Linux
BASIC	Java, Python, VBA, SQL, Office (Windows and Libre), Stata, Gretl, Eviews

### LANGUAGES

GERMAN	Native
RUSSIAN	Native
ENGLISH	Proficient (Cambridge English, C1)

### WORK EXPERIENCE

JULY 2015 – OCTOBER 2015

Ebner & Stolz, (Finance and Accounting)  
*Statistical Consulting*

WINTER TERM 2013/2014 – SUMMER TERM 2015

University of Cologne: Institute for Econometrics and Statistics (Prof. Liesenfeld)  
*Research Assistant ("WHF")*

SUMMER TERM 2013 & SUMMER TERM 2014

University of Münster: Institute for Econometrics and Statistics (Prof. Trede)  
*Research Assistant ("WHK")*

WINTER TERM 2012/2013

University of Münster: Institute for Econometrics and Statistics (Prof. Trede)  
*Research Assistant ("WHK")*

SUMMER TERM 2011 – SUMMER TERM 2012

University of Münster: Institute for Econometrics and Statistics (Prof. Trede)  
*Student Assistant ("SHK")*



(ILYA ZARUBIN)  
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