Valeria V. Lakshina

Curriculum Vitae

April 2015

National Research University Higher School of Economics,
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Publications:

Lakshina V. (2014) Is it possible to break the "curse of dimensionality"? Spatial specifications of multivariate volatility models. *Applied Econometrics*, 36(4), pp. 61-78.

Lakshina V. (2014) Fluke of stochastic volatility versus GARCH inevitability or Which model makes better forecasts? *Working papers by Series FE "Financial Economics" NRU Higher School of Economics*, 24 P.

Participating in conferences:

"The choice of model for the calculation of dynamic hedge ratio", XVI April International Conference on "Modernising the Economy and Society", 9.04.15

"Does Twitter mood impact stock market indexes?", poster on international conference "Modern Econometric Tools and Applications". Nizhny Novgorod, 21.09.14

"Multivariate volatility models for the calculation of dynamic hedge ratio", X international conference "Application of multivariate statistical analysis of the economy and quality assessment". Moscow, 26.08.14

"Modelling volatility by means of Markov switching multifractal", Second Russian Economic Congress, Suzdal, 19.02.13

Research Interests:

Financial econometrics, time series modeling, understanding stock market, fractals, power law, Markov switching multifractal model, multivariate volatility models, stochastic volatility, spatial econometrics.

Employment:

Lecturer, Department of Mathematical Economics, NRU HSE Nizhny Novgorod, 2013 – present. Subjects: Microeconomics I and Econometrics I.

TA, Department of Mathematical Economics, NRU HSE Nizhny Novgorod, 2012 – 2013. Subject: Microeconomics I.

Research assistant, Laboratory of Quantitative Analysis and Economic Modeling, NRU HSE Nizhny Novgorod, 2010. Project "Models of Financial Economics and Their Estimation".

Education:

Course “Financial Econometrics and Finance Markets”, the 9th Advanced Summer School in Economics and Econometrics, University of Crete, Rethymno, Greece, 27.07-3.08.14, certificate received.

NRU HSE Nizhny Novgorod, MA in Economics, 2014. Graduated with honors. Master thesis title: “Measurement the Spatial Effects of Multivariate Volatility Models”.

Course “Applied econometrics”, New Economic School, Moscow, Russia, 16.01-29.03.2013, government issued certificate received.

Course "Advanced time series econometrics", New Economic School, Moscow, Russia, 17.09-21.09.2012, government issued certificate received.

NRU HSE Nizhny Novgorod, BA in Economics, 2011. Graduated with honors. Final work title: “Modeling of Stochastic Volatility by means of Markov Switching Multifractal process”.

Programming skills:

R, MATLAB user. Basic knowledge of C#.