Ekaterina Pirozhkova

Personal details

Postdoc Research Fellow
Department of Economics, University of Pretoria
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Research Interests

Macroeconomics, Monetary Economics, Financial Frictions, DSGE modeling

Employment

2021-present Fellow at South African Reserve Bank, Research Department
2018-present Postdoc Research Fellow at University of Pretoria, South Africa
2019 Fellow at South African Reserve Bank, Research Department
2012-2016 Graduate Teaching Assistant at Birkbeck College, University of London
2014 Intern Economist at Bank of Mexico, Financial Stability Department
2013 Research Assistant for Yunus Aksoy, Birkbeck College, University of London
2005-2009 Assistant Professor at Siberian Federal University, Russia
2006-2008 Investment Advisor at Troika Dialog Asset Management, Russia

Education

2011-2017 **PhD in Economics**, Birkbeck College, University of London
Thesis title: "Uncertainty, banking sector and financial frictions"
2009-2010 **MSc in Economics and Philosophy**, London School of Economics
2002-2006 **Candidate of sciences**[1], Krasnoyarsk State University, Russia
Dissertation title: "Assessment of market risk at the Russian stock market"
1997-2002 **Economist degree**, specialization – Finance and Credit
Krasnoyarsk State University, Russia

Research

Working papers

2021 Housing finance and demand heterogeneity: credit channel of monetary policy in South Africa (with N.Viegi)
2019 Forecasting inflation expectations with adaptive learning (with C. Dell'Eva and N. Viegi).
2019 Endogenizing country risk premium in the Quarterly Projection Model of the South African Reserve Bank (with C. Dell'Eva and N. Viegi).
2017 Banks' balance sheets, uncertainty and macroeconomy. Unpublished manuscript.
2016 Bank loan components, uncertainty and monetary transmission mechanism. BCAM Working Paper 1702.
2014 The dynamics of bank corporate lending in relation to its fundamental determinants. Bank of Mexico Working document.
2013 Financial frictions and robust monetary policy in the models of New Keynesian framework. BCAM Working Paper 1701.

Publications

2005 The System of Risk Analysis at the Russian Capital Market. *Securities market*, 1 (280), 59-61. (In Russian)
2003 Low Liquidity of the Russian Stock Market as a Reason of Inadequate Risk Evaluations. *Problems of Transitional Economics*, 5 (17), 16-21. (In Russian)
2001 Methodologies of the Market Risk Evaluation. *Problems of Transitional Economic*s, 1(13), 43-49. (In Russian)

Awards, Honors and Scholarships

2012-2014 Research and Teaching Scholarship. Birkbeck College, University of London
2013 Excellence Award for Teaching. Birkbeck College, University of London
2011-2014 PhD Studentship. Birkbeck, University of London, UK
2009-2010 British Chevening Scholarship, British Foreign and Commonwealth Office
2007 Qualification certificates of the Financial Market Specialist in Brokerage and Asset Management. Federal Financial Markets Service, Russia
2003-2004 Graduate Certificate for Teaching in Higher Education, Krasnoyarsk State University, Russia

[1] Candidate of sciences. According to the International Standard Classification of Education (ISCED) 2011, Canddate of Sciences belongs to ISCED level 8 - "doctoral or equivalent", together with PhD, DPhil, D.Lit, D.Sc, LL.D, Doctorate or similar. Candidate of Sciences allows its holders to reach the level of the Associate Professor.

Teaching

2012-2016 **Classes taught at Birkbeck, University of London**
Applied Statistics and Econometrics (Graduate Diploma): 2012-2016
Quantitative Techniques (Graduate Diploma): 2015-2016
Introduction to Economics/Macroeconomics (BSc): 2013-2014, 2014-2015
Study Techniques - Mathematics (BSc): 2014-2015
IT Skills for Social Scientists (BSc): 2015-2016

2003-2009 **Lectures and classes taught at Siberian Federal University, Russia**
International Capital Market (undergraduate): 2005-2009
Methods of Analysis of the Capital Market (undergraduate): 2005-2009
Financial Risk Analysis (undergraduate): 2003-2005

Conferences and presentations

2019 Banco de la Republica (Bogota, Colombia), ICMAIF (Greece), EcoMod (Portugal), South African Reserve Bank (Pretoria, South Africa), IFABS 2019 (Medellin, Colombia)
2018 Central Bank of Chile (Santiago, Chile), IFABS 2018 (Santiago, Chile), Bank of France (Paris, France), South African Reserve Bank (Pretoria, South Africa), Bank of Lithuania (Vilnius, Lithuania)
2017 Royal Economic Society PhD meetings (London, UK), SAEe 2017 (Barcelona, Spain), University of Pretoria (Pretoria, South Africa), EcoMod 2017 (Ljubljana, Slovenia), University of Verona (Verona, Italy), Swiss Finance Institute (Lugano, Switzerland), University of Surrey (Guilford, UK), Royal Economic Society Symposium of Junior Researchers 2017 (Bristol, UK), MMF PhD Workshop (Portsmouth, UK)
2016 Birkbeck College (London, UK)
2014 GdRE 2014 (Niort, France)
2013 CEF 2013 (Vancouver, Canada), GdRE 2013 (Poitiers, France), BMRC-QASS (London, UK), DMM 2013 (Montpellier, France)
2012 Birkbeck College (London, UK)

Referee Service

European Economic Review, Economic Research Southern Africa

Additional Training

Mar 2020 DSGE models with regime switches. Workshop with Prof. Junior Maih at the University of Pretoria
Apr 2012 The Economics and Econometrics of Forecasting - Royal Economic Society Training School

IT Skills

MATLAB, DYNARE, EViews, GAMS, Latex, MS Office

Languages

Russian (native), English (fluent), Spanish (intermediate), Italian (basic)

References

John Driffill
Professor of Economics
Acting Head of Studies in Politics, Philosophy and Economics, Yale-NUS College
16 College Avenue West #01-220 Singapore 138527
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Yunus Aksoy
Senior Lecturer in Economics
Department of Economics, Mathematics and Statistics
Birkbeck College, University of London
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