

# Mariia Artemova

## Contact information

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## POSITION

**Econometric Institute, Erasmus University Rotterdam**  
Assistant Professor

2024 - present

## RESEARCH FIELDS

Primary Fields: Econometrics; Time Series Analysis  
Secondary Fields: Financial Econometrics; Macroeconometrics

## PUBLICATIONS

An Order-Invariant Score-Driven Dynamic Factor Model (2025). *Journal of Econometrics*, 251.

Score-Driven Models: Methodology and Theory (with F. Blasques, J. Brummelen and S. J. Koopman), *Oxford Research Encyclopedia of Economics and Finance*, 2022.

Score-Driven Models: Methods and Applications (with F. Blasques, J. Brummelen and S. J. Koopman), *Oxford Research Encyclopedia of Economics and Finance*, 2022.

## WORKING PAPERS

A Multilevel Factor Model for Economic Activity with Observation-Driven Dynamic Factors (with F. Blasques and S. J. Koopman), *Tinbergen Institute Discussion Paper*, 2023-021/III.

Forecasting in a Changing World: from the Great Recession to the COVID-19 Pandemic (with F. Blasques, S. J. Koopman and Z. Zhang), *Tinbergen Institute Discussion Paper*, 2021-006/III.

## RESEARCH IN PROGRESS

## *An extended score-driven dynamic factor model: Recovering Composite Indicators from the Pandemic (with Dick van Dijk and Evgenii Vladimirov)*

Realized autoregressive conditional betas (with Christian Francq and Sébastien Laurent)

## EDUCATION

Vrije Universiteit Amsterdam and Tinbergen Institute 2020 - 2025

## PhD in Econometrics

Supervisors: Prof. Francisco Blasques and Prof. Siem Jan Koopman

Center for Research in Economics and Statistics, Paris, France *Spring 2023*  
Visiting scholar, Hosts: Prof. Christian Francq and Prof. Jean-Michel Zakoïan

Tinbergen Institute and University of Amsterdam 2018–2020  
MPhil in Economics, Advanced Econometrics track, *Cum Laude*

**Saint Petersburg State University** *2015 – 2019*  
MSc Applied Mathematics and Computer Science

University of Illinois Urbana-Champaign *Spring 2018*  
Research visit

**Saint Petersburg State University** *2011–2015*  
BSc Applied Mathematics and Computer Science, *Cum Laude*

## PUBLICATIONS (PRE-GRADUATE)

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Financial Cycles in the Eurasian Economic Union (with Yu. Vymyatnina). *Finance and Business*, 2019-4, p. 40-80.

## TEACHING EXPERIENCE

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### *Erasmus University Rotterdam:*

2025 – present	Advanced Time Series Econometrics (MSc)	Lecturer
2025 – present	Financial Case Studies (MSc)	Instructor
2024 – present	Econometrics I (MPhil)	Coordinator, Lecturer
2025 – present	Thesis Supervision (BSc, MSc)	

### *Vrije Universiteit Amsterdam and Tinbergen Institute:*

2022 – 2024	Introduction to Time Series and Dynamic Econometrics (BSc, Minor program)	Coordinator Lecturer
2022	Econometrics and Data Science Methods (Summer course)	TA
2020 – 2024	Advanced Econometrics (MSc)	TA
2021 – 2024	Thesis Supervision (BSc, MSc)	
2020 – 2022	Business Statistics (BSc)	TA
2019 – 2020	Econometrics III: Introduction to Time Series (MPhil)	TA

## PROFESSIONAL EXPERIENCE

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2021 – 2022	Churned AI, Research Data Scientist
2019 – 2020	Vrije Universiteit Amsterdam, Research Assistant
2018	Bank of Russia, Intern at Research and Forecasting Department
2017 – 2018	European University at Saint Petersburg, Research Assistant

## SCHOLARSHIPS AND AWARDS

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2023	Best Graduate Paper Award at the IAAE 2023 Annual Conference IAAE and SoFiE Travel Scholarship Awards Research Visit Grant, Vrije Universiteit Amsterdam
2021	Top 3 (second place) in Econometric Game
2020	Teaching Assistant of the Year, Tinbergen Institute, course Econometrics III
2018 – 2020	Full Fee Waiver Scholarship and Individual Scholarship, Tinbergen Institute
2016 – 2017	Full Fee Waiver Scholarship and Individual Scholarship, European University at Saint Petersburg
2012 – 2015	Advanced scholarship for excellent academic results and active participation in extracurricular activities, Saint Petersburg State University

## ADDITIONAL EDUCATION

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2022	TI Summer School ‘Deep learning’, QFFE Spring School ‘Large dimensional network models’, ‘Estimation of covariances and correlations in finance’
2021	SoFiE Summer School ‘Machine Learning in Finance’, EABCN Training School ‘Recent Developments in Forecasting’
2020	Tinbergen Institute Summer School ‘Econometric Methods for Forecasting and Data Science with Applications in Finance, Economics and Business’
2016 – 2017	MA-1 Economics, European University at Saint Petersburg,
2017	Bank of Russia Summer Macroeconomic School

## CONFERENCES AND SEMINARS

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2026	Symposium of the Society for Nonlinear Dynamics & Econometrics (30-31 March), (EC) <sup>2</sup> conference, Università della Svizzera Italiana, Lugano (5-6 Dec 2025),
2025	Financial Econometrics Conference in Tunisia (16-19 June), Econometrics and empirical economics seminar at the TSE
2024	Financial Econometrics Conference at the Toulouse School of Economics 5th International Workshop in Financial Econometrics, Brazil (21-24 Oct 2023) Tinbergen Institute PhD Seminar, Saint Petersburg Economic Seminar, 5th International Workshop in Financial Econometrics, EEA-ESEM Annual Meeting,
2023	IAAE Annual Conference, Exploring the Frontiers of Financial Econometrics in the Big Data Era (KAIR), 15th Annual SoFiE (Pre-)Conference, QFFE Conference at Aix-Marseille School of Economics, Financial Econometrics Conference at Toulouse School of Economics, Financial Econometrics Seminar at CREST
2022	33rd (EC) <sup>2</sup> Conference, Econometrics PhD Conference at Erasmus University Rotterdam VU Econometrics Seminar, NBER-NSF Time Series Conference
2021	Seminar at Center for Econometrics and Business Analytics, iCEBA Conference at Saint-Petersburg, IAAE Annual Conference
2020	Saint Petersburg Economic Seminar, VU Econometrics Seminar

## REFEREE ACTIVITY

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Journal of Econometrics, Journal of Applied Econometrics, Journal of Financial Econometrics, International Journal of Forecasting, Statistics and Computing

## MISCELLANEOUS

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2012 – 2016	Chair of the Student Council, Chair of the Student Research Society Saint Petersburg State University
Computer Skills	Python, LaTeX, Matlab, R
Languages	Russian (native), English (fluent), Dutch (intermediate)
Hobbies	Traveling, climbing