Stanislav Khrapov

Contact Information

New Economic School
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Current Position

New Economic School, Moscow, Russia

Assistant Professor of Finance **Sep 2011 – present**

- Research interests: financial econometrics, option pricing

Education

University of North Carolina at Chapel Hill, Chapel Hill, NC

PhD in Economics **Aug 2011**

- Major in Financial Econometrics
- Thesis: "Essays in Asset Pricing"

Oregon State University, Corvallis, OR

MA in Economics **Dec 2006**

- Major in Econometrics
- Thesis: "Censored Regression Models: An Empirical Investigation of Charitable Donations"

Novosibirsk State University, Novosibirsk, Russia

BA, MA in Economics **Jun 2004**

- Major in Mathematical Modeling
- Thesis: "Dynamic model of population and product"

Research

Risk Premia: Short and Long-term *(working paper)* **February 2012**

Pricing Central Tendency in Volatility *(working paper)* **March 2012**

Affine Option Pricing Model in Discrete Time *(work in progress, with Dr. Eric Renault)*

Consumption Heterogeneity, Regional Risk-sharing, and the Cross-section of Equity Returns *(work in progress, with Dr. Riccardo Colacito)*

Capital Structure and Equity Correlation Premiums *(work in progress, with Oleg Gredil)*

Presentations

2011: *Higher School of Economics (Moscow, Russia), Midwest Econometrics Group (Chicago, USA)*

2012: *Financial Management Association European Conference (Istanbul, Turkey), Society for Financial Econometrics (Oxford, Great Britain), Econometric Society European Meeting (Malaga, Spain), Financial Management Association Annual Meeting (Atlanta, USA)*, Econometric Society Asian Meeting (Delhi, India)

Honors and Awards

Georges Lurcy Fellowship in Economics, 2009

Department's Best TA in a Graduate Level Course, 2008

Muskie Graduate Fellowship Program scholarship, 2004–2006

2nd place award in international scientific student conference, Novosibirsk, Russia, 2004

Skills

Operating systems: Linux, Windows

Packages: MatLab, Python, SAS (certified), C/C++, LaTeX

Language: English (fluent), Russian (native)

Academic Experience

University of North Carolina, Chapel Hill, NC

Teaching/Research assistant **Aug 2007 – present**

Taught recitations in graduate classes: Econ 770 (Intro to Probability Theory), Econ 771 (Applied Econometrics), Econ 870 (Advanced Econometrcis)
Analyzed statistical data on international finance

Oregon State University, Corvallis, OR

Teaching assistant **Sep 2004 – Jul 2006**

Taught graduate econometrics recitations, 1 class, 20 students
Graded undergraduate courses

Institute of Economics, Novosibirsk, Russia

Research assistant **Feb 2003 – Jul 2004**

Published two papers (in Russian) connected with catastrophes theory
Analyzed current statistics, reviewed recent publications

Siberian Academy of Public Administration, Novosibirsk, Russia

Teaching assistant **Nov 2003 – Jun 2004**

Taught mathematical methods in economics, 3 classes, 45 students

Professional Experience

SAS Institute, Cary, NC

Summer technical student **May 2007 – Aug 2010**

Programmed C module for estimation of GEE type models
Wrote examples of usage of new Copula procedure
Participated in writing of future publication "SAS/ETS User's Guide"
Added examples of usage and edited manuals for SAS/ETS procedures

United Nations, New York, NY

Technical student **Jun 2005 – Sep 2005**

Improved annual statistical report on contributions and expenditures of member countries by implementing multi-year perspective