

Natalia Khorunzhina

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ACADEMIC POSITIONS:

2016 Associate Professor, Copenhagen Business School
2011 Assistant Professor, Copenhagen Business School

EDUCATION:

Ph.D. (Economics), University of Pittsburgh, 2011

RESEARCH INTERESTS:

Primary Fields: Household Finance, Applied Microeconomics, Labor Economics

Secondary Fields: Applied Macroeconomics, Computational Economics

PUBLICATIONS:

“Housing decisions with divorce risk” with Marcel Fischer, *International Economic Review*, forthcoming.

“Finite Gaussian mixture approximations to analytically intractable density kernels” with Jean-Francois Richard, *Computational Economics*, forthcoming.

“Micro-level estimation of optimal consumption choice with intertemporal nonseparability in preferences and measurement errors” with Wayne-Roy Gayle, *Journal of Business and Economic Statistics*, 2018, 36(2), 227–238.

“Real business-cycle model with habits: empirical investigation,” *Economic Modelling*, 2015, 46, 61–69.

“Structural estimation of stock market participation costs,” *Journal of Economic Dynamics and Control*, 2013, 37, 2928–2942.

WORKING PAPERS:

“Intratemporal substitution between housing and nondurable consumption: evidence from reinvestment in housing stock”

“Family composition and the optimal demand for housing over the life cycle” with Marcel Fischer

“American dream delayed: shifting determinants of homeownership” with Robert Miller

“Who buys homes when prices fall?” with Marcel Fischer and Julie Marx

“Interest-only mortgages and consumption growth: evidence from a mortgage market reform” with Claes Bäckman

“Mixture filtering for dynamic state-space models with Gaussian state space transition and non-linear or non-Gaussian measurement” with Jean-Francois Richard and Roman Liesenfeld

“A dynamic structural model of labor supply and educational attainment: long term effects of study patterns” with Wayne-Roy Gayle

TEACHING APPOINTMENTS:

Forecasting in Economics and Business (Undergraduate, Autumn 2013-2018, CBS)
Applied Econometrics (Masters, Autumn 2018, CBS)
Module on Feedback (Assistant Professor Program, Autumn - Spring 2018-2019, CBS)
Advanced Industrial Organization (Masters, Spring 2013-2017, CBS)
Industrial Organization (Masters, Autumn 2016, CBS)
Advanced Econometrics (PhD, Autumn 2012, CBS)
International Economics and Business (Undergraduate, Spring 2012, CBS)
Managerial Economics (Undergraduate, Autumn 2011, CBS)
Advanced Econometrics (PhD, Autumn 2008, Spring 2009, University of Pittsburgh)
Introduction to Financial Economics (Undergraduate, Summer 2007-2008, University of Pittsburgh)
Applied Econometrics (Undergraduate, Spring 2007, University of Pittsburgh)
Intermediate Macroeconomics (Undergraduate, Spring 2006, University of Pittsburgh)
Introduction to Macroeconomics (Undergraduate, Autumn 2005-2007, Summer 2006, University of Pittsburgh)

PhD SUPERVISION

Claes Bäckman (secondary supervisor, placement – Lund University)

MASTER'S SUPERVISION

2019: Jorunn Margrethe Carstensen, Lennart Gregor Janssen, Mathias Pagh Jensen, Jan Mikael Arvidsson, Carl Johan Börjesson, Sebastian Gösta Salhøj Rask, Steffen Eilers
2018: Linn Cathrine Næss Stråbø, Lene Håkonsen
2017: Francis Frøsig, Peter Asbæk Skøt
2016: Aleksandar Varbanov, Marthe Marie Tangen, Jónas Elvar Halldórsson
2015: Algirdas Prapiestis, Chad Porter
2014: Tomas Rosales, Julie Madeleine Willerslev Jørgensen, Jørgen Lønning Halle

PROFESSIONAL SERVICE:

- Departmental and University service:
 - *assistant professor recruiting committee (2013-2014, 2017-2018, 2018-2019)*
 - *mentoring at CBS Cross-Departmental Mentor Programme (2018-2019)*
 - *assistant professor mentoring at Economics Department, CBS (2018)*
 - *organizer of the invited PhD course on Identification and Estimation of Dynamic Structural Models, taught at Copenhagen Business School by Robert A. Miller (Carnegie Mellon University) for the Danish Graduate Program in Economics (2018)*
 - *brown-bag seminar co-organizer (2017-2018)*
 - *PhD program assessment committee (2017)*
 - *benchmarking committee (2016)*
 - *co-organizer of the First June workshop of the ECON Department (2015)*
- I am affiliated with *the Pension Research Centre (PeRCent)* and *the Copenhagen Education Network (CEN)* at Copenhagen Business School
- Journal referee: *Bulletin of Economic Research, Empirical Economics, Economic Inquiry, Economic Modelling, Journal of Economic Dynamics and Control*
- Professional membership: *American Economic Association, American Real Estate and Urban Economics Association, Econometric Society, International Association for Applied Econometrics, Western Economic Association International*

INVITED SEMINARS AND CONFERENCE PRESENTATIONS:

- 2019:** Western Economic Association International (Keio University)
- 2018:** CESifo Conference on Macroeconomics and Survey Data, IWH-CIREQ-GW Macroeconometric Workshop on Uncertainty, Expectations and Macroeconomic Modelling (Halle Institute for Economic Research), World Finance Conference (University of Technology Mauritius), Western Economic Association International (Newcastle Business School, University of Newcastle)
- 2017:** Carnegie Mellon University, Lund University, Conference of the International Association for Applied Econometrics (Hokkaido University), World Finance Conference (University of Cagliari)
- 2016:** Allied Social Science Association meeting (San Francisco, CA), Advances in Business-Related Scientific Research Conference (Venice, Italy)
- 2015:** University of Konstanz, Midwest Economic Association conference (Minneapolis, MN), Western Economic Association International (Honolulu, HI)
- 2014:** Zeuthen workshop on The Life Cycle Model of Individual Choices (University of Copenhagen), Copenhagen Education Network Workshop, Econometric Society Australasian meeting (Hobart, Tasmania)
- 2013:** Midwest Macro meeting (University of Minnesota), International Scientific Conference on Economic and Social Development (Novosibirsk, Russia), Midwest Economic Association conference (Columbus, OH)
- 2012:** European Finance Association meeting (Copenhagen Business School)
- 2011:** Utah State University, Conference on Panel Data (McGill University), North American Summer Meeting of the Econometric Society (Washington University in St. Louis)
- 2010:** University of Virginia, Carnegie Mellon University, Midwest Econometrics Group (Washington University in St. Louis), Quantitative Society of Pensions and Savings workshop (Utah State University)
- 2009:** Midwest Econometrics Group (Purdue University), Conference on Panel Data (University of Bonn), GradExpo conference (University of Pittsburgh), Midwest Economic Association conference (Cleveland, OH)
- 2008:** Midwest Economic Association conference (Chicago, IL)