NAZARII SALISH – CURRICULUM VITAE

Contact

University Carlos III de Madrid, Department of Economics,
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Academic Positions

2016 – present	Assistant professor at the University Carlos III de Madrid
2015 – 2016	Research associate at the University of Cologne
2014 – 2015	Research associate at the University of Kiel
November 2013	Visiting researcher at Banco de Portugal
2012 – 2014	Research and teaching assistant at the University of Bonn

Education

2011 – 2016	Bonn Graduate School of Economics (BGSE), University of Bonn. Bonn, Germany. Ph.D in Economics
2008 - 2010	University of Algarve, Faro, Portugal Master in Economics
2007 - 2008	National University of Lviv, Lviv, Ukraine Master of Science in Mathematics and Statistics
2003 - 2007	National University of Lviv, Lviv, Ukraine Bachelor of Science in Mathematics

Primary Research Interests

Panel Data Models; Functional data Analysis; Nonlinear Models; Time Series Econometrics; Environmental Economics

Publications

"Estimation of Heterogeneous Panels with Systematic Slope Variations", (joint with Joerg Breitung). *Journal of Econometrics* 2021, 220(2), pp.399-415.

"A Moment-based Notion of Time Dependence for Functional Time Series Analysis", (joint with Alexander Gleim). *Journal of Econometrics* 2019, 212(2), pp. 377-392.

"LM-type Tests for Slope Homogeneity in Panel Data Models", (joint with Joerg Breitung and Christoph Roling). *Econometrics Journal* 2016*,* 19, pp. 166-202

"Modelling and Forecasting Interval Time Series with Threshold Models", (joint with Paulo Rodrigues). *Advances in Data Analysis and Classification* 2015, 9, 41-57.

Chapters in Book

"Panel Seasonal Unit Root Tests: An Application to Tourism", (joint with Paulo M.M. Rodrigues). *Tourism Economics: Impact Analysis* 2011, Springer-Verlag Berlin Heidelberg, 183-210.

Working Papers

"(Structural) VAR Models with Ignored Changes in Mean and Variance", (joint with Matei Demetrescu).

"A Dynamic Functional Factor Model for Yield Curves: Identification, Estimation and Prediction", (joint work with Sven Otto).

"Note on Testing Shock Induced Asymmetries in Time Series", (joint with Thomas Nebeling).

"Forecasting Functional Time Series with Nonlinear Features: An Application to Electricity Demand", (joint with Alexander Gleim).

"Forecasting Methods for Functional Time Series", (joint with Alexander Gleim)

"Testing for no Cointegration in Vector Autoregressions with Estimated Degree of Fractional Integration", (joint with Matei Demetrescu and Vladimir Kuzin).

Work in Progress

"Functional Regression with Long-Range Dependence", (joint work with Jean-Pierre Florens).

"Asymptotic Inference about Predictive Accuracy in Functional Time Series", (joint work with Matei Demetrescu).

"Forecasting Ground-Level Ozone Concentration Surfaces: A Functional Perspective" (joint with Alexander Gleim).

"Asymmetric Times Series Models with Unknown Threshold"

Teaching

University Carlos III de Madrid, Department of Economics:

since 2016	Lecturer, Econometric Techniques
since 2019	Lecturer, Advanced Econometrics
Winter 2019/20	Lecturer, Econometrics I (MADEG)
Summer 2018	Lecturer, Mathematics II
Summer 2017	Lecturer, Econometric II
since 2017	TFG Supervisor (6 students)

University of Cologne, Department of Economics:

Summer 2016	Teaching Assistant, Undergraduate Statistics
Winter 2015/16	Teaching Assistant, Master Advanced Statistics
Summer 2015	Teaching Assistant, Undergraduate Statistics

University of Bonn, Department of Economics:

Winter 2013/14	Teaching Assistant, Ph.D Course Econometrics

Service to the profession

Refereeing	Journal of Econometrics, Journal of Business and Economic Statistics, Econometric Theory, Journal of Statistical Planning and Inference, Econometrics and Statistics, Computational Statistics, Advances in Data Analysis and Classification, Portuguese Economic Journal, Statistica Sinica, Statistics, Statistical Methods and Applications, Energies, Journal of the Spanish Economic Association.
Co Organizer	4th Annual Meeting of the Portuguese Economic Journal, 2010
Organizer	Econometrics seminar series at UC3M (2017-current)
PhD Committee	Ursula Mattioli, Jun Yi Peng Zhou, Mehdi Sahneh

Honors, Grants and Scholarships

2020-2022	Fellowship *Juan de la Cierva Incorporación*, Ministerio de Economia y Competitividad
2011-2012	Doctoral scholarship from the German Research Foundation (DFG)
2008-2010	Erasmus Mundus ECW grant
2007-2008	High Achievement Scholarship of Lviv National University

Conferences Presentations and Invited Seminars

2021	(planned) Durham University; Workshop in Time Series Econometrics (Zaragoza);
2020	Vienna Workshop on Economic Forecasting (online);
2019	Toulouse School of Economics; Workshop in Time Series Econometrics (Zaragoza); *Keynote speaker* on the Statistical Week (Trier)
2018	Toulouse School of Economics
2017	Workshop in Time Series Econometrics (Zaragoza); Toulouse School of Economics; Winter Meeting of Econometric Society (Barcelona); SAEe meeting (Barcelona); CFE (London)
2016	AEA/ASSA meetings (San Francisco); CFE (Sevilla)
2015	SAEe meeting (Girona); Computational and Financial Econometrics (London); University of Kiel, Research Seminar; University of Cologne, Research Seminar; Statistical Week (Hamburg), University of Augsburg, Research Seminar; Nordic Econometric Meeting (Helsinki)
2014	Statistical Week (Hanover); Spring Meeting of Young Economists (Vienna)
2013	Amsterdam-Bonn Workshop in Econometrics (Amsterdam); MEF Workshop (Bonn)
2012	Symbolic Data Analysis Workshop (Madrid); EC2 Conference on Hypothesis testing (Maastricht), Statistical Week (Vienna)
2010	Annual Meeting of the Portuguese Economic Journal (Faro); CASEE Workshop (Faro)
2009	International Conference on Advances in Tourism Economics (Lisbon); CASEE Workshop (Faro)

Languages

Ukrainian (native), English (fluent), Russian (fluent), German (Intermediate)

Last update: January, 2021