Gabriela Miyazato Szini

Citizenship: Brazilian and Hungarian

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Education

University of Amsterdam — Amsterdam, the Nethelands
PhD Candidate in Econometrics — *Sep 2020 – current*
Advisors: Prof. Dr. Frank Kleibergen and Dr. Artūras Juodis

Princeton University — Princeton, USA
Research visit (Visiting Student Research Collaborator) — *Jan 2023 – May 2023*
Host: Prof. Dr. Bo Honoré

Tinbergen Institute — Amsterdam, the Nethelands
MPhil in Economics
Relevant coursework (non extensive list): Advanced Econometrics I-III, Asymptotic Theory, Advanced Microeconometrics, Applied Microeconometrics, Economics of Networks, Bayesian Econometrics, Advanced Time Series Econometrics, Supervised Machine Learning, Unsupervised Machine Learning, Advanced Game Theory, Economics of Education, Spatial Economics

Toulouse School of Economics — Toulouse, France
M1 in Economics (equivalent to one year MSc) — *Sep 2016 – Jun 2017*
Incigni cum Laude

São Paulo School of Economics (Fundação Getulio Vargas) — São Paulo, Brazil
BSc in Economics — *Jan 2010 – Dec 2014*

University of Amsterdam — Amsterdam, the Nethelands
Exchange semester — *Sep 2013 – Jan 2014*

Research

Primary fields: panel data econometrics, econometrics of network models (dyadic regressions) and distribution regression models.

Secondary fields: treatment effects (causal inference) and estimation of sample selection models.

Job Market Paper (Working Paper)

"A Pairwise Differencing Distribution Regression Approach for Network Models", 2023

Abstract: This paper proposes a novel estimation method for distribution regressions in a network setting, considering the effects of covariates on the entire outcome distribution rather than just on the mean. I adopt a semiparametric approach, taking into account two-way unit-specific effects that are treated as fixed parameters to be estimated. Thus, I extend the standard distribution regression approach to a network setting by estimating multiple binary choice models with twoway fixed effects for different thresholds of the distribution. Instead of using bias-correction methods to address the incidental parameter problem, as previously proposed in the literature, I propose to employ a conditional maximum-likelihood approach (Charbonneau (2017), Jochmans (2018)) that differentiates out the unit-specific effects. This method yields consistent point estimates that converge at a parametric rate and remain asymptotically unbiased in the tails of the outcome distribution, where the underlying network can be seen as sparse. Monte Carlo simulations validate these findings for both single cut-offs and the overall outcome distribution. The empirical application focuses on gravity equations for bilateral trade, demonstrating the effectiveness of the proposed approach in cases where the outcome variable is bounded below at zero.

Other Working Papers

"On the Use of the Synthetic Difference-in-Differences Approach with(-out) Covariates: The Case Study of the Brexit Referendum" (with Artūras Juodis and Esther de Brabander), 2023. *Submitted to journal*

"On the Use of U-statistics for Linear Dyadic Interaction Models", 2023. Preprint available at arXiv.

Academic Experience

European Central Bank (Financial Research Division) — Frankfurt, Germany
Student Research Assistant — *Jul 2017 – Jul 2018*

University College London — London, UK
Research Assistant for Prof. Dr. Áureo de Paula — *May 2017 – Jun 2017*

Center of Applied Microeconomics (Fundação Getulio Vargas) — São Paulo, Brazil
Research Assistant for Prof. Dr. Sérgio Firpo and Dr. Vladimir Ponczek — *Jun 2011 – Mar 2012*

Teaching Experience

University of Amsterdam
Econometric Analysis (BSc) • Fall 2023 • TA for Prof. Dr. Monique de Haan
Econometrics I (BSc) • Fall 2022 and Fall 2021 • TA for Dr. Hans van Ophem
Applied (Financial) Econometrics (MSc) • Fall 2020 • TA for Dr. Hans van Ophem
Bachelor in Econometrics thesis supervision (x6) • 2021 and 2022

Technical University of Munich
Summer School (PhD): Advanced Panel Data Econometrics • March 2023 • TA for Dr. Artūras Juodis

Tinbergen Institute
Advanced Econometrics II (MPhil) • Spring 2023, Spring 2022 and Spring 2020 • TA for Prof. Dr. Frank Kleibergen and Dr. Andreas Pick
Principles in Programming in Econometrics (MPhil) • Fall 2019 • TA for Dr. Charles Bos

São Paulo School of Economics (Fundação Getulio Vargas)
Information Technology Laboratory (BSc) • Spring 2011 • TA for Dr. Mayra Ivanoff

Seminars and Conferences

2023: Princeton University (PhD seminar, USA), Tinbergen Institute PhD Jamboree (Amsterdam, the Netherlands), The Netherlands Econometric Study Group (Erasmus University Rotterdam, the Netherlands), University of Amsterdam (PhD Lunch seminar, the Netherlands), Tinbergen Institute (PhD Lunch seminar, Amsterdam, the Netherlands), 28th International Panel Data Conference (University of Amsterdam, the Netherlands), Bristol Econometric Study Group Conference (University of Bristol, UK).

2022: The Netherlands Econometric Study Group (poster presentation, Groningen, the Netherlands), 27th International Panel Data Conference (Bertinoro, Italy), International Association for Applied Econometrics (King's College London, UK), Baltic Economic Conference (Kaunas University of Technology, Lithuania), University of São Paulo (Brazil), Workshop on Specification and Mis-specification Analysis in Cross-section and Panel Data (University of Amsterdam, the Netherlands)

2021: Brown Bag Econometrics Lunch Seminar (University of Amsterdam, the Netherlands), International Panel Data Conference (online)

Summer or Short Courses

Econometrics on Networks — November 2022
Lecturer: Prof. Dr. Stephane Bonhomme — *Tinbergen Institute*

Gravity Models and Panel Econometrics — September 2020
Lecturer: Prof. Dr. Michael Pfaffermayr — *University of Bern*

The Econometrics of Peer Effects and Social Interactions — July 2019
Lecturers: Prof. Dr. Bryan Graham and Prof. Dr. Áureo de Paula — *Mannheim and Bonn University*

Tools for Analyzing Big Data and Complex Models — June 2019
Lecturer: Prof. Dr. Serena Ng — *Tinbergen Institute*

Statistical Decision Theory for Treatment Choice and Prediction — May 2017
Lecturers: Prof. Dr. Charles F. Manski and Prof. Dr. Aleksey Tetenov — *Cemmap (UCL)*

Prizes and Awards

Henri J. Diesbergenfonds travel grant (2023)
Tinbergen Institute Scholarship (2018-2020)
Bronze Medal at the Brazilian National Physics Olympiad (2006)
Silver Medal at the Brazilian National Astronomy Olympiad (2005)
Bronze Medal at the Brazilian National Astronomy Olympiad (2002)

Skills

Languages: Portuguese (native), English (fluent), French (intermediate), Dutch (beginner)

Programming: Julia, R, Matlab, Stata and LaTeX

Other professional activities

Economist, Tendências Consultoria Integrada (São Paulo, Brazil) — 2015-2016
Economist, Votorantim Bank (São Paulo, Brazil) — 2014-2015
Economist, Votorantim Brokerage House (São Paulo, Brazil) — 2012-2013

References

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Prof. Dr. Bo Honoré
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