Gabriela Miyazato Szini

Citizenships: Brazilian and Hungarian | *Updated February 15, 2024*

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Education

University of Amsterdam — Amsterdam, the Netherlands
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
Visit partly sponsored by the Department of Economics at Princeton University

Tinbergen Institute — Amsterdam, the Netherlands
MPhil in Economics (Advanced Econometrics Track) — *Sep 2018 - Aug 2020*
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 Netherlands
Exchange semester — *Sep 2013 – Jan 2014*

References

Prof. Dr. Frank Kleibergen
Professor of Econometrics
University of Amsterdam
Roetersstraat 11
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Dr. Artūras Juodis
Associate Professor of Econometrics
University of Amsterdam
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Prof. Dr. Bo Honoré
Professor of Economics
Princeton University
Julis Romo Rabinowitz Building
Princeton, NJ 08544, USA
honore@princeton.edu

Research

Primary fields: Econometrics.

Secondary fields: (Pseudo-)panel data, econometrics of network models, distribution regression, estimation of treatment effects.

Job Market Paper (Working Paper)

"A Pairwise Differencing Distribution Regression Approach for Network Models", 2023. *Download paper*.

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. *R&R Econometric Reviews.* *Download paper*.

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

Work in Progress

"Bounds on Average Effects in Network Formation Models" (with Cavit Pakel).

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 (Introductory course in Econometrics for BSc in Politics, Psychology Law, and Economics) • Fall 2023

Econometrics I (Introductory course in Econometrics for BSc in Economics) • Fall 2023, 2022, and 2021

Applied (Financial) Econometrics (Intermediary course in Econometrics for MSc in Economics and MSc in Business Economics) • Fall 2020

Bachelor in Econometrics thesis supervision (x6) • 2021 and 2022

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

Tinbergen Institute
Advanced Econometrics II (PhD level course for MPhil in Economics, Advanced Econometrics track) • Spring 2023, 2022 and 2020
Principles in Programming in Econometrics (Introductory level course in programming in Python for MPhil in Economics) • Fall 2019

São Paulo School of Economics (Fundação Getulio Vargas)
Information Technology Laboratory (Introductory level course in programming in Matlab for BSc in Economics) • Spring 2011

Seminars and Conferences

2024: The University of Manchester (UK), Tilburg University (the Netherlands), The University of Queensland (Brisbane, Australia), University of Groningen (the Netherlands), Fordham University (New York, USA, Online), Erasmus University Rotterdam (the Netherlands), The University of Melbourne (Australia).

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

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

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

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

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

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 (beginner/intermediate), Dutch (beginner)

Programming: Julia, R, Matlab, Stata, Python, 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*