

Gabriela Miyazato Szini

Citizenships: Brazilian and Hungarian

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EDUCATION

University of Amsterdam

PhD in Econometrics

Advisors: Prof. Dr. Frank Kleibergen and Dr. Artūras Juodis

Amsterdam, the Netherlands

Sep 2020 – Jun 2024

Princeton University

Research visit (Visiting Student Research Collaborator)

Host: Prof. Dr. Bo Honoré

Visit partly sponsored by the Department of Economics at Princeton University

Princeton, USA

Jan 2023 – May 2023

Tinbergen Institute

MPhil in Economics (Advanced Econometrics Track)

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

Amsterdam, the Netherlands

Sep 2018 - Aug 2020

Toulouse School of Economics

M1 in Economics (equivalent to one year MSc)

Incigni cum Laude

Toulouse, France

Sep 2016 – Jun 2017

São Paulo School of Economics (Fundação Getulio Vargas)

BSc in Economics

São Paulo, Brazil

Jan 2010 – Dec 2014

University of Amsterdam

Exchange semester

Amsterdam, the Netherlands

Sep 2013 – Jan 2014

REFERENCES

Prof. Dr. Frank Kleibergen

Professor of Econometrics
University of Amsterdam
Roetersstraat 11
Room number: 4.31
1018 WB Amsterdam, The Netherlands
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Prof. Dr. Bo Honoré

Professor of Economics
Princeton University
Julis Romo Rabinowitz Building
Princeton, NJ 08544, USA
honore@princeton.edu

Dr. Artūras Juodis

Associate Professor of Econometrics
University of Amsterdam
Roetersstraat 11
1018 WB Amsterdam, The Netherlands
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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)

Student Research Assistant

Frankfurt, Germany

Jul 2017 – Jul 2018

University College London

Research Assistant for Prof. Dr. Áureo de Paula

London, UK

May 2017 – Jun 2017

Center of Applied Microeconomics (Fundação Getulio Vargas)

Research Assistant for Prof. Dr. Sérgio Firpo and Dr. Vladimir Ponczek

São Paulo, Brazil

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 Getúlio Vargas)

Information Technology Laboratory (Introductory level course in programming in Matlab for BSc in
Economics) • Spring 2011

SEMINARS AND CONFERENCES

2024: Workshop on Causal Inference + Machine Learning (scheduled, University of Groningen, the Netherlands), International Association for Applied Econometrics (Thessaloniki, Greece), Workshop on Recent Advances in Panel and Network Data (University of Oxford, UK), 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

Lecturer: Prof. Dr. Stephane Bonhomme

Tinbergen Institute

November 2022

Gravity Models and Panel Econometrics

Lecturer: Prof. Dr. Michael Pfaffermayr

University of Bern

September 2020

The Econometrics of Peer Effects and Social Interactions

Lecturers: Prof. Dr. Bryan Graham and Prof. Dr. Áureo de Paula

Universities Mannheim and Bonn

July 2019

Tools for Analyzing Big Data and Complex Models

Lecturer: Prof. Dr. Serena Ng

Tinbergen Institute

June 2019

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 L^AT_EX

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