# Gabriela Miyazato Szini

Citizenships: Brazilian and Hungarian

Tilburg School of Economics and Management Warandelaan 2 Room number: K 501 5037 AB Tilburg, The Netherlands

#### Employment

**Tilburg University** Assistant Professor

#### EDUCATION

#### University of Amsterdam

PhD in Econometrics Advisors: Prof. Dr. Frank Kleibergen and Dr. Artūras Juodis

#### **Princeton University**

Research visit (Visiting Student Research Collaborator) Host: Prof. Dr. Bo Honoré Visit partly sponsored by the Department of Economics at Princeton University

#### 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

#### **Toulouse School of Economics**

M1 in Economics (equivalent to one year MSc) Incigni cum Laude

São Paulo School of Economics (Fundação Getulio Vargas) BSc in Economics

University of Amsterdam Exchange semester

#### References

Prof. Dr. Frank Kleibergen
Professor of Econometrics
University of Amsterdam
Roetersstraat 11
Room number: 4.31
1018 WB Amsterdam, The Netherlands
F.R.Kleibergen@uva.nl

**Prof. Dr. Bo Honoré** Professor of Economics Princeton University Julis Romo Rabinowitz Building Princeton, NJ 08544, USA honore@princeton.edu

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> Tilburg, the Netherlands Sep 2024 - current

Amsterdam, the Netherlands Sep 2020 – Jun 2024

Amsterdam, the Netherlands

Princeton, USA Jan 2023 – May 2023

Toulouse, France Sep 2016 – Jun 2017

São Paulo, Brazil Jan 2010 – Dec 2014

Amsterdam, the Netherlands Sep 2013 – Jan 2014

# und Dr. Artūras Juodis

**Dr. Artūras Juodis** Associate Professor of Econometrics University of Amsterdam Roetersstraat 11 1018 WB Amsterdam, The Netherlands a.juodis@uva.nl

#### 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	

University College London Research Assistant for Prof. Dr. Áureo de Paula Frankfurt, Germany Jul 2017 – Jul 2018

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

## 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  $\bullet$  March 2023  $\bullet$  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 Puthon for MI

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:** Aarhus Workshop in Econometrics V (scheduled, Denmark), University of Bristol (scheduled, UK), University of Exeter (scheduled, UK), Workshop on Causal Inference + Machine Learning (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

Gravity Models and Pa	anel Econometrics
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Lecturer: Prof. Dr. Michael Pfaffermayr

**The Econometrics of Peer Effects and Social Interactions** *Lecturers: Prof. Dr. Bryan Graham and Prof. Dr. Áureo de Paula* 

Tools for Analyzing Big Data and Complex Models Lecturer: Prof. Dr. Serena Ng

Statistical Decision Theory for Treatment Choice and Prediction Lecturers: Prof. Dr. Charles F. Manski and Prof. Dr. Aleksey Tetenov

# Universities Mannheim and Bonn July 2019

Tinbergen Institute June 2019

> Cemmap (UCL) 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 IAT<sub>E</sub>X

#### 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

University of Bern September 2020