

Elizaveta Sizova

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Employment

08/2022 - *Assistant Professor of Finance*, Department of Finance, NHH
04/2024 - 10/2024 *Visiting Scholar*, Hong Kong Institute for Monetary and Financial Research (HKIMR)

Research Interests

Banking, Risk Management, Financial Regulation, Financial Markets, Corporate Finance

Education

10/2017 - 07/2022 *PhD in Business Economics* (Finance research unit), KU Leuven
09/2019 - 12/2020 *Visiting Scholar*, University of Illinois at Urbana-Champaign (UIUC)
09/2016 - 09/2017 *MSc in Business Economics* (major and minor *Financial Economics*), KU Leuven
09/2012 - 06/2016 *BA in Economics*, National Research University Higher School of Economics (HSE)
09/2015 - 01/2016 *Exchange Student*, KU Leuven

Working Papers

Banks' Next Top Model

Strategic Risk-Modelling by Banks: Evidence from Inside the Black Box (with Mike Mariathasan and Ouarda Merrouche)

Work in Progress

Rebalancing of Currency Hedging and the Impact on Exchange Rates (with Olav Syrstad and Ingebjørg Hansen Sævareid)

Central Bank Liquidity Lines: Implications for Financial Markets and Banks' Behaviour

Currency Mismatch on Bank Balance Sheets and Exchange Rates (with Aleksei Oskolkov and Marcos Sorá)

Liquid Assets: The Effects of Employee Alcohol Consumption on Firm Performance (with Cédric Huylebroek and Lars Van Cutsem)

Does Credit Market Structure Matter for Monetary Policy Transmission? (with Peter Han)

Conference and Seminar Presentations

(*scheduled, °discussant, +presenter and discussant, #poster, ◊by coauthor)

- 2024 IFABS, CUHK-RAPS-RCFS Conference on Asset Pricing and Corporate Finance, Norges Bank, SFA°, IBEFA Summer Meeting°, ECB Annual Banking Supervision Research Conference°, FMARC, NHH, University of Amsterdam, Office of Financial Research Rising Scholars Conference, BI°, HKU (Brown Bag), Hong Kong Institute for Monetary and Financial Research, City University of Hong Kong (Brown Bag), AFA AFFECT Mentoring Workshop
- 2023 Norges Bank Research Workshop: Women in Central Banking°, European Central Bank, NHH Friday Lunch Seminar, CEBA, IFABS, IBEFA Summer Meeting+, Swiss Winter Conference on Financial Intermediation#, Belgian Financial Research Forum°, NTNU, IWH Halle (Brown Bag)
- 2022 IFABS, EEA, Qatar Center for Global Banking and Finance (QCGBF) Annual Conference#, NHH, Nova SBE, Johns Hopkins SAIS, QMUL, Bank of Canada, University of Bristol, City University of Hong Kong, Bank of England, Durham University, Bank of Lithuania, NES, HSE, ESCP, AFA PhD Student Poster Session#

- 2021 Day-Ahead Workshop on Financial Regulation (University of Zurich), DGF Doctoral Workshop (University of Innsbruck), ECB Forum on Central Banking[#], Rare Voices in Economics Conference (Graduate Institute Geneva, University of Geneva), 23rd INFER Annual Conference (ISEG), 7th International Young Finance Scholars' Conference [IYFSC] (PHBS-UK), 14th Annual Meeting of the Portuguese Economic Journal [PEJ] (Católica Porto Business School), KU Leuven, Finance PhD Pitch Perfect (Nova SBE)
- 2020 UIUC, Online International Conference in Actuarial Science, Data Science and Finance (Université Lyon 1), PhD Student Symposium (University of Georgia)
- 2019 SIMON Conference for Young Researchers in Risk Management and Insurance (Michigan State University), EEA, UIUC, KU Leuven, 36th International Symposium on Money, Banking and Finance[◊]

Academic and Teaching Experience

- 08/2022 - *Instructor* for the course *Investments* (Master's level), NHH (Spring 2023, 2024, 2025)
- 08/2022 - *Master's Thesis Supervisor*, NHH
- 10/2017 - 05/2022 *Master's Thesis Supervisor* (30 projects), KU Leuven
- 01/2020 - 12/2020 *Graduate Supervisor* at the Illinois Risk Lab, UIUC
Fall 2020 project: *IRisk Lab Best Project Award* (2021 Risk Analytics Symposium, UIUC)
Spring 2020 project: *Honorable Mention Award* (2020 Undergraduate Research Symposium, UIUC)
- 04/2020 - 05/2020 *Invited Instructor* for the course *Predictive Analytics* (Master's level), UIUC
- 11/2019 - 12/2019 *Invited Instructor* for the course *Risk Management Practices and Regulation* (Master's level), UIUC
- 07/2017 - 08/2017 *Research Assistant* (bank data collection), KU Leuven
- 09/2014 - 12/2014 *Teaching Assistant* (Academic English), National Research University Higher School of Economics

Scholarships, Grants and Awards

- 06/2023 - 11/2025 Småforsk Grant for the *Liquid Assets* project - NHH
- 08/2022 - 07/2025 Norges Bank Academic Programme Junior Professorship
- 07/2022 Finalist in the QCGBF Young Economist Prize Competition
- 09/2021 Finalist in the ECB Young Economists' Competition
- 07/2021 Best Paper in Banking Award at the IYFSC 2021
- 07/2021 Best PhD Paper Award at the PEJ 2021 - Consultaccount
- 01/2020 PhD Student Travel Grant - American Finance Association
- 08/2019 Student Travel Grant - European Economic Association
- 08/2019 Conference Allowance - Doctoral School for the Humanities and Social Sciences, KU Leuven
- 06/2018 - 07/2018 Travel Grant - Research Foundation Flanders (FWO)
- 09/2016 - 06/2017 Master Mind Scholarship - Flemish Government
- 07/2016 Best Student Paper Award - Russian Foundation for Support of Education and Science

Professional Service

- Program Committee* 2025, 2024 IBEFA Summer Meeting, SFA 2024
- Organizer* NHH Finance Reading Group (2023 -), NHH Finance Seminar Series (2023 - 2024), 5th Benelux Banking Research Day (2022), UIUC Finance Reading Group (2020)
- Referee* European Journal of Finance, Mathematics and Financial Economics, North American Journal of Economics and Finance

Additional Training

- 03/2020 *Spring School in Risk Management, Insurance, and Finance*, European University, St. Petersburg
- 06/2018 - 07/2018 *Banking Summer School*, Barcelona Graduate School of Economics

Skills

- Languages* English (fluent), Russian (native), Dutch (upper intermediate), Norwegian (basic), French (basic)
- Software* R, Stata, \LaTeX

Industry Experience

04/2016 - 09/2016 *Trade Contracts Specialist*, Japan Tobacco International, Moscow

02/2015 - 09/2015 *Market Research Intern*, Japan Tobacco International, Moscow

References

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