

Dmitry Khametshin

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🌐 [dmitry-khametshin](#)

Education and work

- 2018–present Economist, Monetary Policy Unit, *Banco de España*, Madrid, Spain.
- 2013–2018 PhD student, *Universitat Pompeu Fabra*, Barcelona, Spain.
- 2012–2013 MRes in Finance, *Tilburg University*, Tilburg, the Netherlands.
- 2011–2012 MSc in Economics and Finance, *Barcelona GSE*, Barcelona, Spain.
- 2002–2007 Diploma in Economics, *Higher School of Economics*, Nizhny Novgorod, Russia.

Doctoral thesis

- title *Essays in Empirical Banking and Financial Stability*
- supervisor José-Luis Peydró

Master thesis

- title *Bank Stock Pricing and Size Effect*
- supervisor Olivier De Jonghe

Interests

Banking, monetary policy, corporate finance, financial markets

Research Papers

Central Bank Liquidity Provision and Segmentation of Collateral Markets
(submitted to a journal)

Hedger of Last Resort: Evidence from Brazilian FX Interventions, Local Credit and Global Financial Cycles, with Rodrigo Gonzalez, José-Luis Peydró, and Andrea Polo.
BIS Working Papers No 832; BdE Working Papers No 2014
(submitted to a journal)

Asset Encumbrance and Bank Risk: Theory and First Evidence from Public Disclosures in Europe, with Albert Banal-Estañol, Enrique Benito, and Jianxing Wei.
BdE Working Papers No 2131
(submitted to a journal)

Asset Encumbrance and CDS Premia of European Banks: Do Capital and Liquidity Tell the Whole Story? with Albert Banal-Estañol and Enrique Benito, in "Finance and Investment: The European Case" edited by C. Mayer, et al., Oxford, UK: Oxford University Press, 2018

Social Media Networks and Credit Scoring, with Sergey Afanasiev and Vladimir Manaev
(submitted to a journal)

Other papers and work in progress

High-Yield Bond Markets During The Covid-19 Crisis: The Role of Monetary Policy, BdE Occasional Papers No 2110

A Tale of Two Margins: Monetary Policy and Capital Misallocation, with Silvia Albrizio and Beatriz González
(work in progress)

Monetary Policy, Interest Rates, and Bank's Loan Screening, with Miguel Karlo Reyes de Jesús
(work in progress)

Experience

Teaching

- 2013–2017 Teaching assistant, *Barcelona Graduate School of Economics, Universitat Pompeu Fabra*, Barcelona, Spain.
Master courses: Statistics and Econometrics, Corporate Finance, Asset Pricing
Bachelor course: Forecasting Methods
- 2015 Lecturer, *Barcelona Graduate School of Management*, Barcelona, Spain.
Master course: Introduction to Econometrics
- 2007–2011 Lecturer, *Higher School of Economics*, Nizhny Novgorod, Russia.
Bachelor courses: Corporate Finance, Investments, Financial Management

Research

- 2015–date Research Assistant, *Universitat Pompeu Fabra*, Barcelona, Spain.
Xavier Vives, Albert Banal-Estañol, Jo Seldeslachts
- 2013–2015 Research Assistant, *Universitat Pompeu Fabra*, Barcelona, Spain.
Filippo Ippolito, Ander Perez-Orive

Awards and Scholarships

- 2015–date FPI grant, *Ministry of Economy, Industry and Competition*, Spain.
- 2012–2013 Koopmans scholarship, *Tilburg University*, the Netherlands.
- 2009–2011 Young Teachers fellowship, *Higher School of Economics*, Russia.
- 2002–2005 University Scholarship, *Higher School of Economics*, Russia.

Languages

Russian (native), English (fluent), Spanish (intermediate)

Computer skills

Statistics and Econometrics

Stata (advanced), Python (advanced), R (intermediate), Matlab (intermediate)

Data Construction and Management

Python (advanced), SQL (intermediate)

Other

JavaScript (basic), Excel (intermediate)

Referees

José-Luis Peydró, ICREA Professor of Economics, Universitat Pompeu Fabra, CREI and Barcelona GSE (jose.peydró@upf.edu),

Xavier Freixas, Professor of Economics, Universitat Pompeu Fabra and Barcelona GSE, Research Fellow at CEPR (xavier.freixas@upf.edu)

Albert Banal-Estañol, Associate professor, Universitat Pompeu Fabra, Barcelona GSE (albert.banalestanol@upf.edu),

Javier Gomez Biscarri, Associate Professor, Universitat Pompeu Fabra, Barcelona GSE (javier.gomez@upf.edu)