

SOFIA PRIAZHKINA

CONTACT INFORMATION:

Bank of Canada
Financial Stability Department
Model Development and Research
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EMPLOYMENT:

Senior Economist, Model Development and Research Division, Bank of Canada 8/2016 – current

EDUCATION:

Ph.D. Economics, Indiana University, USA 2010 – 2016

M.A. Economics, Indiana University, USA 2010 – 2012

Specialist in Mechanics and Mathematics (Cum Laude)
Moscow State University, Russia 2005 – 2010

TEACHING EXPERIENCE:

Associate Instructor, Department of Finance, Indiana University

- F335 Security Trading & Market Making

Associate Instructor, Department of Economics, Indiana University

- E305 Money and Banking
- E370 Statistical Analysis for Business and Economics
- E303 Survey of International Economics
- E201 Intro to Microeconomics

Teaching Assistant, Department of Economics, Indiana University

- E201 Intro to Microeconomics
- E370 Statistical Analysis for Business and Economics

POLICY WORK:

- “*Modelling the macrofinancial effects of a house price correction in Canada*” Bank of Canada Staff Analytical Note with Thibaut Duprey, Xuezhi Liu, Cameron MacDonald, Maarten van Oordt, Xiangjin Shen, Joshua Slive, 2018

RESEARCH:

- “*Information sharing and bargaining in buyer-seller networks*” with Frank H. Page Journal of Economic Theory, and Bank of Canada Staff Working Paper, 2016
- “*Stressed but not helpless: strategic behavior of banks under adverse market conditions*” with Grzegorz Halaj, Bank of Canada Staff Working Paper
- “*Regulatory requirements of banks and arbitrage in the post-crisis Federal Funds market*”, with Rodney Garratt

- “*Network formation, bank relationships, and interest rates in European interbank market*” with Dilyara Salakhova and Ben Craig
- “*Liquidity channels and stability of shadow banking*”
- “*Modeling and quantifying pricing effects of fire sales*”

SHORT RESEARCH VISITS:

Banque de France, Paris, France	2-3/2019
Federal Reserve Bank of Cleveland, Cleveland, USA	5 – 6/2015, 8/2015
Systemic Risk Centre, London School of Economics, London, UK	6/2015
Max Planck Institute of Economics, Jena, Germany	7/2012 – 8/2012

CONFERENCES AND WORKSHOPS:

2019

- Bank of Japan, Tokyo, Japan
- Bank of England, London, UK
- Federal Reserve Board, Washington DC, USA
- IBEFA-WEAI Conference, Tokyo, Japan
- Canadian Economic Association Meeting, Banff, Canada

2018

- International Monetary Fund, Washington DC, USA
- Bank of England, London, UK

2017

- Deutsche Bundesbank, Frankfurt, Germany
- Bank of Canada Fellowship Learning Exchange, Canada
- 3rd IWH-FIN-FIRE Workshop on “Challenges to Financial Stability”, Halle Institute for Economic Research and Frankfurt School of Finance and Management, Germany
- BIS, CRTF/CEPR conference “The impact of banking regulation on financial markets”, Basel
- International Atlantic Economic Association Meeting, Montreal, Canada
- Network Models and Stress Testing for Financial Stability, Mexico City, Mexico
- XII Annual Seminar on Risk, Financial Stability and Banking of the Banco Central do Brasil, Sao Paulo, Brazil

2016

- Bank of Canada--Payments Canada Workshop, Canada

2015

- 15th SAET Conference on Current Trends in Economics, Cambridge, UK
- Shadow Conference, University of Exeter, UK
- Federal Reserve Bank of Cleveland, USA

2014

- 19th Coalition Theory Network Workshop, Brussels, Belgium
- Midwest Economic Theory Conference, Indianapolis, USA
- Centre d'Economie de la Sorbonne, Paris, France

AWARDS AND NOMINATIONS:

Research grants

- College of Arts and Sciences Dissertation Year Research Fellowship for 2014-2015
- Department of Economics Fellowship for 2010-2011
- Grants of Russian Foundation for Basic Research for 2007, 2008, 2009
- Fellowship of Moscow State University

Travel grants

- CAERP Grant to Federal Reserve Bank of Cleveland
- Travel Grant of Max Planck Institute in Economics
- College of Arts and Sciences Travel Award
- University of Exeter Visiting grant

Awards:

- Best Third Year Paper Award for the Class of 2010

Bank of Canada Nominations:

- Award of Excellence 2019
- Award of Excellence 2018

RESEARCH IN APPLIED MATHEMATICS:

Articles:

- “*On return motion of mechanical systems*” with E.I. Kugushev, Applied Mathematics and Mechanics, 74, № 5, p. 824-831 (Russian edition)
- “*Equations of motion of mechanical systems with non-smooth Lagrangians*” with E.I.Kugushev, Collected Papers of the Conference for Young Scientists, 2008, 2009

Presentations:

- Stability and Oscillations of Nonlinear Control Systems (XI), Moscow, Russia 6/2010
- International Scientific Conference “Lomonosov-2010”, Moscow, Russia 6/2010
- Conference for Young Scientists, Moscow, Russia 4/2010
- Conference for Young Scientists, Moscow, Russia 4/2009