

Dmytro Hryshko

Department of Economics

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Work Experience

Associate Professor, Department of Economics, University of Alberta, October 2012–

Assistant Professor, Department of Economics, University of Alberta, July 2006–October 2012

Lecturer, University of Cambridge, Faculty of Economics, August 2013–August 2014

Visiting Assistant Professor, Copenhagen Business School, September 2012–December 2012

Visiting Assistant Professor, University of Cologne, Center for Macroeconomic Research, August 2011–July 2012

Visiting Assistant Professor, Kyiv School of Economics, May 2011

Education

Ph.D. in Economics, University of Houston, 2006

M.A. in Economics, Kyiv-Mohyla Academy (EERC), 2001

B.A. in Finance, Sumy State University, 1999

Fields of Research

Macro; Labor; Household Finance

Research Grants

Grant from the Danish Social Sciences Research Council (FSE), *Interpreting Individual Earnings Dynamics*, 2012–2016, co-applicant (with Moira Daily, Fane Groes, and Iouri Manovskii), 1.8 million Kroner, about \$325,000

SAS grant (Support for the Advancement of Scholarship), University of Alberta, 2011, \$1,500

Killam Research Fund, University of Alberta, 2011, \$2,800

Killam Research Fund, University of Alberta, 2017, \$4,200

SAS grant, University of Alberta, 2017, \$3,350

SSHRC Insight Grant, *Improving the Measurement of Consumption and Income Dynamics*, 2018–2023, \$103,642

SSHRC Institutional Grant, University of Alberta, 2022, \$5,000

SAS grant, University of Alberta, 2023, \$2,250

Publications

“House Prices and Risk Sharing.” Joint with Maria Luengo-Prado and Bent Sørensen. *Journal of Monetary Economics*, 57 (2010), pp. 975–987. <https://doi.org/10.1016/j.jmoneco.2010.09.005>

“Childhood Determinants of Risk Aversion: The Long Shadow of Compulsory Education.” Joint

with Maria Luengo-Prado and Bent Sørensen. *Quantitative Economics*, 2 (2011), pp. 37-72. <https://doi.org/10.3982/QE2> Media coverage: *Investment News*.

“Labor Income Profiles Are Not Heterogeneous: Evidence from Income Growth Rates.” *Quantitative Economics*, 3 (2012), 177–209 (lead article). <https://doi.org/10.3982/QE112>

“The Effect of Education on Equity Holdings.” Joint with Maria Luengo-Prado and Bent Sørensen. *The B.E. Journal of Economic Analysis & Policy, Contributions*, 12 (1), 2012, Article 10. <https://doi.org/10.1515/1935-1682.2911>

“Keeping the House or Moving for a Job.” Joint with Yuliya Demyanyk, Maria Luengo-Prado and Bent Sørensen, *Economic Commentary*, Federal Reserve Bank of Cleveland, July 2013. <https://doi.org/10.26509/frbc-ec-201309>

“Correlated Income Shocks and Excess Smoothness of Consumption.” *Journal of Economic Dynamics and Control*, 48 (2014), pp. 41-62. <https://doi.org/10.1016/j.jedc.2014.08.022>

“Why Has Consumption Been So Volatile in the New Millennium?” Joint with Yuliya Demyanyk, Daniel Kolliner, Maria Luengo-Prado and Bent Sørensen, *Economic Commentary*, Federal Reserve Bank of Cleveland, July 2015. <https://doi.org/10.26509/frbc-ec-201509>

“Moving to a Job: The Role of Home Equity, Debt, and Access to Credit.” Joint with Yuliya Demyanyk, Maria Luengo-Prado and Bent Sørensen. *American Economic Journal: Macroeconomics*, 9(2), 2017, pp. 149–181. <https://doi.org/10.1257/mac.20130326> Media coverage: *Forbes*; *Fox Business*; *Economist’s View*; *Housing Wire*; *Real Estate Economy Watch*; *Inside Mortgage Finance*; *Moody’s Blog*; *National Mortgage Professional*; *Wall Street Journal*; *Brookings*.

“Trends in Earnings Inequality and Earnings Instability Among Couples: How Important is Assortative Matching?” Joint with Chinhui Juhn and Kristin McCue. *Labour Economics*, 48, 2017, pp. 168–182. <https://doi.org/10.1016/j.labeco.2017.08.006>

“On the Heterogeneity in Family Earnings and Income Dynamics in the PSID.” Joint with Iouri Manovskii. *AEA, Papers and Proceedings* 2018, 108: 292–296. <https://doi.org/10.1257/pandp.20181051>

“The Rise and Fall of Consumption in the ’00s. A Tangled Tale.” Joint with Yuliya Demyanyk, Maria Luengo-Prado and Bent Sørensen. *Economica*, 86 (343), 2019, pp. 495–531. <https://doi.org/10.1111/ecca.12272> Media coverage: *Neue Zürcher Zeitung*.

“Improving the Measurement of Earnings Dynamics.” Joint with Moira Daly and Iouri Manovskii. *International Economic Review*, 63 (1) 2022, pp. 95-124. <https://doi.org/10.1111/iere.12534>

“How Much Consumption Insurance in the U.S.?” Joint with Iouri Manovskii. *Journal of Monetary Economics*, 130 (2022), pp. 17-33. <https://doi.org/10.1016/j.jmoneco.2022.05.003>

“A Comprehensive Guide to Estimating the Canonical Income Process in Quasidifferences.” Joint with Francis Chiparawasha. Accepted for publication at *Macroeconomic Dynamics*, 2023. <https://doi.org/10.1017/S1365100523000457>

“Inequality In Russia Over Time and Over the Life Cycle.” Joint with Maxym Bryukhanov. Accepted for publication at *Scandinavian Journal of Economics*, 2023. <https://doi.org/10.1111/sjoe.12556>

Work in Progress

“Estimating Consumption Insurance by the Kalman Filter: A Reevaluation.”

“Income Dynamics and Consumption Insurance.” Joint with Iouri Manovskii.

“Intergenerational Persistence of Income Dynamics.”

“Excess Smoothness of Consumption in an Estimated Life Cycle Model.”

Teaching

Undergraduate: Principles of macro/microeconomics (University of Houston), Macroeconomic theory (University of Alberta, ECON 385), Economic growth (University of Alberta, ECON 403), Labor economics (University of Cologne), Money and banking (University of Cambridge), Finance and asset pricing (University of Cambridge), Macroeconomic policy (University of Cambridge), Mathematics for Economists (University of Alberta, ECON 387)

Graduate: Macroeconomic theory (University of Alberta, PhD and MA, ECON 581 and 582), Money and banking (Kyiv School of Economics, MA)

Invited Seminars

2006–2008: University of Connecticut; University of Alberta; New Economic School; Kyiv School of Economics ($\times 2$); University of Pennsylvania

2009–2011: University of British Columbia; University College London ($\times 2$); Federal Reserve Bank of St. Louis; Aarhus University; Bonn Graduate School of Economics

2012–2015: Center for Macroeconomic Research, University of Cologne; Copenhagen Business School; University of Copenhagen; University of Cyprus; Norwegian Business School; University of Cambridge; Concordia University; University of Delaware

2016–2017: Copenhagen Business School; University of Saskatchewan; Concordia University

Conferences

2006: 6th Annual Missouri Economics Conference, University of Missouri-Columbia; 2006 North American Summer Meetings of Econometric Society, Minneapolis; Society for Economic Dynamics, Vancouver; NBER Summer Institute, Cambridge (Consumption Group)

2007: NBER Summer Institute, Cambridge (Consumption Group)—paper presented by co-author; NBER Summer Institute, Cambridge (Children Group), Society of Labor Economists Meetings, New York; Canadian Economics Association Meetings, Vancouver

2008: Cowles Summer Conference on Macroeconomics with Heterogeneous Households, New Haven, Yale (participant); Society for Economic Dynamics, Cambridge; NBER Summer Institute,

Cambridge (Consumption Group)—paper presented by co-author; PSID Conference on Pensions, Private Accounts, and Retirement Savings over the Life Course, Ann Arbor

2009: NBER Summer Institute, Cambridge (Consumption Group)

2010: Consumer Finance Workshop at the Federal Reserve Bank of Boston

2011: Society for Economic Dynamics, Ghent

2012: 4th Danish Microeconometric Network Meeting, Copenhagen (June); 11th Macroeconomic Policy Research Workshop on Microeconomic Behavior and its Macroeconomic Implications During the Financial Crisis, Budapest; Household Behaviour in Mortgage and Housing Markets Conference, Oxford; 2012 Cologne workshop on macroeconomics ([discussant](#) and presenter)

2013: American Economic Association Meetings in San Diego, Winter Meetings of Econometric Society; 1st CSEF Conference on Finance and Labor, Anacapri

2014: Workshop on Labor Mobility, the Housing Market and Labor Market Outcomes, Louvain-la-Neuve; Workshop on the Estimation of Economic Models of Earnings Dynamics, Paris; International Association for Applied Econometrics, London

2015: Workshop on Mobility and Consumption, Milan; Workshop on the Interaction between Housing and the Economy, Berlin; Society for Economic Dynamics Meetings, Warsaw; World Congress of the Econometric Society, Montreal; ECB Conference on Household Finance and Consumption; NBER Summer Institute, Cambridge (Consumption Group)—paper presented by co-author

2016: 24th CEPR European Summer Symposium in International Macroeconomics, Helsinki, Finland; the 2016 PSID Annual User Conference

2017: Asian Meeting of the Econometric Society, Hong Kong (invited session); Society for Economic Dynamics, Edinburgh; NBER Summer Institute Working Group Meetings on Consumption: Micro to Macro, Cambridge, U.S. (presented by co-author); Workshop on Household Finance and Retirement Savings at Collegio Carlo Alberto, Turin

2018: American Economic Association Meetings in Philadelphia; Deutsche Bank’s International Conference on Household Finance (Eltville); Society of Labor Economists meetings in Toronto

2019: American Economic Association Meetings in Atlanta ([discussant](#)); Society of Labor Economists meetings in Arlington; CEA meetings in Banff; SAET meetings in Ischia, Italy; Workshop on measuring volatility, Washington Center for Equitable Growth, Boston, USA ([discussant](#)); 2nd European Midwest Micro/Macro Conference, Chicago; Southern Economic Association Meetings (Fort Lauderdale)

2020: Barcelona GSE Summer Forum, Macroeconomics and (Social) Insurance Workshop (virtual); Econometric Society Virtual World Congress; Southern Economic Association Meetings (virtual)

2021: Society for the Study of Economic Inequality Conference (virtual)

2022: Society of Economics of the Household annual meeting (London, UK); Canadian Economic Association (Ottawa); Society of Economic Measurement meeting (Calgary); Southern Economic Association Meetings (Fort Lauderdale)

2023: University of Houston Economics PhD Alumni conference; North American Econometric Society Summer Meetings (Los Angeles); Workshop “Unveiling Wealth and Income Inequalities” (DIW, Berlin)

Graduate Supervision

Advisor of PhD theses: Francis Chiparawasha, University of Alberta (graduated 2023, first placement Deloitte Canada), Hesheng Xing, University of Alberta (in progress)

Member of multiple PhD theses defense committees, University of Alberta

Advisor of a Master of Philosophy thesis: Kolja Ortmann, University of Cambridge

External evaluator of PhD theses: Duangsuda Sopchokchai, University of Ottawa; Yutong Pang, Vancouver School of Economics

Administrative Work

Undergraduate curriculum committee; graduate appeals committee; member of the committee responsible for the PhD comprehensive exams in macroeconomics (since 2007); organizer of departmental macro seminar series (since 2008); member of the 2014–2015 and 2016–2017 macro hiring committees; Support for the Advancement of Scholarship (SAS) Grant committee (2020–2022); Committee on Promotion and Tenure Standards (2022–2023)

Refereeing

American Economic Review, *American Economic Journal: Macroeconomics*, *American Economic Journal: Applied Economics*, *B.E. Journal of Macroeconomics*, *Czech Journal of Economics and Finance*, *Contemporary Economic Policy*, *Eastern Economic Journal*, *Economic Inquiry*, *Economic Journal*, *Economica*, *Economics Letters*, *Empirical Economics*, *European Economic Review*, *International Economic Review*, *Journal of Applied Econometrics*, *Journal of Banking and Finance*, *Journal of Economic Dynamics and Control*, *Journal of the European Economic Association*, *Journal of Regional Science*, *Journal of Labor Economics*, *Journal of Monetary Economics*, *Labour Economics*, *Macroeconomic Dynamics*, *National Science Foundation*, *Oxford Bulletin of Economics and Statistics*, *Review of Economics and Statistics*, *Review of Economic Dynamics*, *Review of Income and Wealth*, *Review of Economic Studies*, *Scandinavian Journal of Economics*, *Swiss National Science Foundation*, *Quantitative Economics*, *Quarterly Review of Economics and Finance*

Other

Canadian citizen