

## Arthur V. Sinko

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### Education

Ph.D. in Economics, University of North Carolina at Chapel Hill (Apr. 2007)  
Dissertation title: "Some Applications of Mixed Data Sampling Regression Models"  
M.S. in Physics, Kiev-Mohyla Academy, Kiev, Ukraine 1998

### Research and Teaching Interests

Financial Econometrics, Finance (Portfolio Choice, Risk Management), Econometrics, Time Series Analysis

### Published and Submitted Papers

Comments on Hansen and Lunde manuscript entitled "Realized Variance and Market Microstructure Noise." (with Eric Ghysels) *Journal of Business and Economic Statistics*, Vol. 24(2), 2006  
MIDAS Regressions: Further Results and New Directions (with Eric Ghysels and Rossen Valkanov), *Econometric Reviews*, forthcoming  
Volatility Prediction and Microstructure Noise (with Eric Ghysels) *Journal of Econometrics*, revised and resubmitted

### Working Papers

Macro News and Micro Announcements (with Eric Ghysels and Rossen Valkanov) *Working Paper*  
Estimation of Large Covariance Matrices for Risk Management Purpose. *Working Paper*  
On Predictability of Market Microstructure Noise Variance *Working Paper*  
Power Variation, Volatility Prediction and Microstructure Noise (with Eric Ghysels) *Working Paper*

### Presentations

Southern Economic Association, Charleston, South Carolina Nov. 18, 2006  
*Volatility Prediction and Microstructure Noise*  
Asset Pricing Seminar, UNC Oct. 12, 2006  
*On Predictability of Market Microstructure Noise Variance*  
Econometric Graduate Seminar, SAMSI May. 22, 2006  
*Volatility Prediction and Microstructure Noise*  
Conference on Realized Volatility, CIREQ/Montreal Apr. 22, 2006  
*Volatility Prediction and Microstructure Noise (Poster Session)*  
Financial Mathematics, Statistics & Econometrics Workshop, SAMSI Sep. 18, 2005  
*Estimation of Large Covariance Matrices for Risk Management Purpose (Poster session)*  
Asset Pricing Seminar, UNC Oct. 24, 2004  
*Estimation of Large Covariance Matrices for Risk Management Purpose*

### Research

Research Assistant 2002–2004  
Professor Eric Ghysels  
Research Assistant 2001–2002  
Carolina Population Center. Measure Project.  
Research Assistant 2000–2001  
Professor Thomas Mroz

## Teaching

Teaching Assistant Graduate Econometrics III (Econ 273)	Fall 2004
Teaching Assistant Time Series Econometrics (Econ 274)	Fall 2002, 2003
Teaching Assistant Graduate Econometrics II (Econ 272)	Spring 2001

## Completed

Teaching Training Program	2001
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## Academic Awards and Honors

The Statistical and Applied Mathematical Sciences Institute Graduate Fellowship	2005–2006
Georges Lurcy Fellowship in Economics, UNC-Chapel Hill	2003–2004
Soros Supplementary Grant, Open Society Institute	2000–2001

## Professional Activities

Referee of Journal of Econometrics, Journal of Financial Econometrics, Oxford Bulletin of Economics and Statistics

## Skills

- Models (including but not limited to): Univariate/multivariate GARCH-type, DCC, MIDAS, FARIMA, VARMA, GMM, Maximum Entropy, Discrete choice
- Computer Skills: Matlab, SAS, Stata, Mathematica, Eviews, Maple, C, Fortran, Unix/Linux, Windows, MS Office, L<sup>A</sup>T<sub>E</sub>X, HTML
- Languages: English, Russian, Ukrainian

## References

Eric Ghysels, Bernstein Distinguished Professor of Economics,  
Professor of Finance at the Kenan-Flagler Business School,  
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Eric Renault, Henry A Latane Distinguished Professor of Economics  
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Rossen Valkanov, Associate Professor of Finance,  
Rady School of Management, University of California San Diego  
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MC 0093 La Jolla, CA 92093-0093  
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