

Anya Ilyinichna Tarascina

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EDUCATION

Vanderbilt University

*Bachelor of Arts in Economics and Mathematics; Minor in Scientific Computing; GPA: 3.77/4.00
Cum Laude, Highest Honors in Economics, Honors in the College of Arts and Science*

Nashville, TN

May 2018

AWARDS AND HONORS

T. Aldrich Finegan Award for Best Honors Thesis

May 2018

Cornelius Vanderbilt Scholar

August 2014 - May 2018

College Scholar

August 2014 - May 2018

RESEARCH AND TEACHING EXPERIENCE

Federal Reserve Bank of New York

New York, New York

Research Analyst - Money and Payments Studies Function

July 2018 - Present

- . Implement Jeremy T. Fox's matching maximum score estimator to identify the characteristics of dealers and investors that led them to match in the tri-party repurchase agreement (repo) market
- . Manage a Python codebase that processes and stores all of the Money and Payments Studies datasets in a SQL database for use in policy and research work
- . Assist with the development of an internal tool that allows users to quickly reference repo datasets
- . Conduct exploratory work to determine the types of institutions driving changes in the timing of Fedwire Funds transactions
- . Utilize Python, SQL, Stata, and other languages to manipulate and analyze payments and repo data

Vanderbilt University Economics Department

Nashville, TN

Honors Thesis

January 2018 - May 2018

- . Studied the impact of manufacturing output by foreign firms in Indonesia on deforestation using a robust new satellite data set on Global Forest Change, combined with micro data from the Indonesian Census of Manufacturing
- . Estimated a model of the effect of foreign manufacturing on deforestation using an OLS regression. Due to endogeneity concerns, instrumented for output and foreign output following Autor, David H., David Dorn, and Gordon H. Hanson (2013)

Vanderbilt University Economics Department

Nashville, TN

Teaching Assistant - ECON 3032: Applied Econometrics

January 2018 - May 2018

- . Assisted students with homework assignments and test preparation during weekly office hours
- . Designed homework questions for students to practice statistical data analysis in Python
- . Graded homework assignments completed by students in Python

Federal Reserve Board of Governors

Washington, DC

Research Intern

May 2017 - August 2017

- . Cultivated skills in R programming and advanced econometrics through intensive training led by an economist in the Payment System Studies section
- . Prepared Federal Reserve Payments Study data tables for publication
- . Analyzed data on consumer finances and commuting patterns in order to assist an independent research project on bank demand

POLICY PUBLICATIONS

“What Can We Learn From the Timing of Interbank Payments?”

with Adam Copeland and Linsey Molloy

Federal Reserve Bank of New York Liberty Street Economics (blog), February 25, 2019

“Are New Repo Participants Gaining Ground?”

with Adam Copeland and Ira Selig

Federal Reserve Bank of New York Liberty Street Economics (blog), April 3, 2019

AUTHORED SOFTWARE

pyHDFE

October 2018

with Jeff Gortmaker

- . Developed an open-source Python 3 package for absorbing high dimensional fixed effects, which allows for matrix residualization, degrees of freedom computation, and common convergence criteria to facilitate algorithm comparisons
- . Future work will involve implementing Sergio Correia’s graph theory based accelerations

PROFESSIONAL EXPERIENCE

Office of Housing and Residential Education

Nashville, TN

Resident Advisor

August 2016 - May 2018

- . Supervised and served as a direct resource for 30-50 students
- . Implemented Vanderbilt University policy as a university liaison
- . Won best programming event for running a weekly Tea Time program for the purpose of facilitating casual social interaction between residents

Students Consulting for Non-Profit Organizations

Nashville, TN

Project Manager

May 2015 - May 2017

- . Developed a strategy to monetize Tennessee Environmental Councils Plant It Forward campaign in an effort to create a steady stream of income to support organization goals
- . Led a team of five in creating a plan for the utilization of Friends of the Library chapters in order to supplement the Nashville Public Library and the Nashville Public Library Foundation

PROGRAMMING SKILLS

Languages and Programs: Python, R, SQL, Stata, Java, LaTeX, Git