Curriculum Vitae

STANISLAV A. ANATOLYEV

Associate Professor of Economics
CERGE-EI
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New Economic School
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Web: pages.nes.ru/sanatoly

Professional Status

Permanent positions:

Associate Professor (tenured), CERGE-EI (under US permanent charter), Prague, 2016–present
Full Professor, New Economic School, Moscow, 2009–present
Associate Professor (tenured), New Economic School, Moscow, 2007–2008
Assistant Professor (tenure track), New Economic School, Moscow, 2000–2006

Visiting positions:

Fernand Braudel Senior Fellow, European University Institute, Florence, Italy, Nov 2013–May 2014
Researcher, Bank of Finland Institute for Economies in Transition (BOFIT), Helsinki, Finland, Jan–Apr 2005
Visiting lecturer, New Economic School, Moscow, May–Jun 1998, May–Jun 1999

Academic background:

University of Wisconsin-Madison, Ph.D., Economics, 2000
University of Wisconsin-Madison, M.Sc., Economics, 1997
New Economic School, Moscow, M.A., Economics, *cum laude*, 1995
Moscow Physico-Technical Institute, Diploma, Applied Mathematics, 1992

Research Interests in Econometrics

Method of moments:

Many instruments, many regressors, optimal instruments, empirical likelihood, weak identification, large factor models, shrinkage methods

Time series modeling, estimation and testing:

Return prediction, directional forecasting, ARCH models, volatility, sequential testing, higher order moments, copulas, asymmetric loss, conditional density

Research and Publications

Web of Science/Scopus: publications: 47/54, citations: 291/340, h-index: 9/10

Books:

Stanislav Anatolyev and Nikolay Gospodinov. *Methods for Estimation and Inference in Modern Econometrics*. CRC Press, Taylor & Francis. June 06, 2011. 234 pages. ISBN: 9781439838242

Articles in refereed journals:

Anatolyev, Stanislav and Staněk, Filip (2022+) "Unrestricted, restricted and regularized models for multivariate volatility", *Studies in Nonlinear Dynamics & Econometrics*, forthcoming

Anatolyev, Stanislav and Mikusheva, Anna (2022) "Factor models with many assets: strong factors, weak factors, and the two-pass procedure", *Journal of Econometrics*, vol. 229, no. 1, pp. 103–126

Anatolyev, Stanislav, Seleznev, Sergei, and Selezneva, Veronika (2021) "How does the financial market update beliefs about the real economy? Evidence from the oil market", *Journal of Applied Econometrics*, vol. 36, no. 7, pp. 938–961

Anatolyev, Stanislav and Mikusheva, Anna (2021) "Limit theorems for factor models", *Econometric Theory*, vol. 37, no. 5, pp. 1034–1074

Anatolyev, Stanislav (2021) "Mallows criterion for heteroskedastic linear regressions with many regressors", *Economics Letters*, vol. 203, pp. 109864

Anatolyev, Stanislav (2021) "Directional news impact curve", *Journal of Forecasting*, vol. 40, no. 1, pp. 94–107

Anatolyev, Stanislav (2020) "A ridge to homogeneity for linear models", *Journal of Statistical Computation and Simulation*, vol. 90, no. 13, pp. 2455–2472

Anatolyev, Stanislav and Skolkova, Alena (2019) "Many instruments: implementation in Stata", *Stata Journal*, vol. 19, no. 4, pp. 849–866

Anatolyev, Stanislav and Gospodinov, Nikolay (2019) "Multivariate return decomposition: theory and implications", *Econometric Reviews*, vol. 38, no. 5, pp. 487–508

Anatolyev, Stanislav and Baruník, Jozef (2019) "Forecasting dynamic return distributions based on ordered binary choice", *International Journal of Forecasting*, vol. 35, no. 3, pp. 823–835

Anatolyev, Stanislav (2019) "Many instruments and/or regressors: a friendly guide", *Journal of Economic Surveys*, vol. 33, no. 2, pp. 689–726

Anatolyev, Stanislav (2019) "Volatility filtering in estimation of kurtosis (and variance)", *Dependence Modeling*, vol. 7, no. 1, pp. 1–23

Anatolyev, Stanislav (2019) "Testing for a functional form of mean regression in a fully parametric environment", *Journal of Econometric Methods*, vol. 8, no. 1, 1–20

Anatolyev, Stanislav (2018) "Almost unbiased variance estimation in linear regressions with many covariates", *Economics Letters*, vol. 169, pp. 20–23

Anatolyev, Stanislav and Kosenok, Grigory (2018) "Sequential testing with uniformly distributed size", *Journal of Time Series Econometrics*, vol. 10, no. 2, pp. 1–22

Anatolyev, Stanislav and Kobotaev, Nikita (2018) "Modeling and forecasting realized covariance matrices with accounting for leverage", *Econometric Reviews*, vol. 37, no. 2, pp. 114–139

Anatolyev, Stanislav and Yaskov, Pavel (2017) "Asymptotics of diagonal elements of projection matrices under many instruments/regressors", *Econometric Theory*, vol. 33, no. 3, pp. 717–738

Anatolyev, Stanislav, Gospodinov, Nikolay, Jamali, Ibrahim, and Liu, Xiaochun (2017) "Foreign exchange predictability and the carry trade: a decomposition approach", *Journal of Empirical Finance*, vol. 42, pp. 199–211

Anatolyev, Stanislav and Petukhov, Anton (2016) "Uncovering the skewness news impact curve", *Journal of Financial Econometrics*, vol. 14, no. 4, pp. 746–771

Anatolyev, Stanislav and Tarasyuk, Irina (2015) "Missing mean does no harm to volatility!", *Economics Letters*, vol. 134, pp. 62–64

Anatolyev, Stanislav and Khrapov, Stanislav (2015) "Right on target, or is it? The role of distributional shape in variance targeting", *Econometrics*, vol. 3, no. 3, pp. 610–632

Anatolyev, Stanislav, Khabibullin, Renat, and Prokhorov, Artem (2014) "An algorithm for constructing high dimensional distributions from distributions of lower dimension", *Economics Letters*, vol. 123, no. 3, pp. 257–261

Anatolyev, Stanislav (2013) “Instrumental variables estimation and inference in the presence of many exogenous regressors”, *Econometrics Journal*, vol. 16, no. 1, pp. 27–72

Abutaliev, Albert and Anatolyev, Stanislav (2013) “Asymptotic variance under many instruments: numerical computations”, *Economics Letters*, vol. 118, no. 2, pp. 272–274

Anatolyev, Stanislav (2012) “Inference in regression models with many regressors”, *Journal of Econometrics*, vol. 170, no. 2, pp. 368–382

Anatolyev, Stanislav and Kosenok, Grigory (2011) “Another numerical method of finding critical values for the Andrews stability test”, *Econometric Theory*, vol. 28, no. 1, pp. 239–246

Anatolyev, Stanislav and Gospodinov, Nikolay (2011) “Specification testing in models with many instruments”, *Econometric Theory*, vol. 27, no. 2, pp. 427–441

Anatolyev, Stanislav and Gospodinov, Nikolay (2010) “Modeling financial return dynamics via decomposition”, *Journal of Business & Economic Statistics*, vol. 28, no. 2, pp. 232–245

Anatolyev, Stanislav and Kosenok, Grigory (2009) “Tests in contingency tables as regression tests”, *Economics Letters*, vol. 105, pp. 189–192

Anatolyev, Stanislav (2009) “Nonparametric retrospection and monitoring of predictability of financial returns”, *Journal of Business & Economic Statistics*, vol. 27, no. 2, pp. 149–160

Anatolyev, Stanislav (2009) “Multi-market direction-of-change modeling using dependence ratios”, *Studies in Nonlinear Dynamics & Econometrics*, vol. 13, issue 1, article 5

West, Kenneth D., Wong, Ka-fu, and Anatolyev, Stanislav (2009) “Instrumental variables estimation of heteroskedastic linear models using all lags of instruments”, *Econometric Reviews*, vol. 28, no. 5, pp. 441–467

Anatolyev, Stanislav (2009) “Robustness of residual-based bootstrap to composition of serially correlated errors”, *Journal of Statistical Computation and Simulation*, vol. 79, no. 3, pp. 315–320

Anatolyev, Stanislav (2009) “Dynamic modeling under linear-exponential loss”, *Economic Modelling*, vol. 26, no. 1, pp. 82–89

Anatolyev, Stanislav (2008) “Method-of-moments estimation and choice of instruments: numerical computations”, *Economics Letters*, vol. 100, no. 2, pp. 217–220

Anatolyev, Stanislav (2008) “A 10-year retrospective on the determinants of Russian stock returns”, *Research in International Business and Finance*, vol. 22, no. 1, pp. 56–67

Anatolyev, Stanislav and Kitov, Victor (2007) “Using all observations when forecasting under structural breaks”, *Finnish Economic Papers*, vol. 20, no. 2, pp. 166–176

Anatolyev, Stanislav (2007) “Redundancy of lagged regressors revisited”, *Econometric Theory*, vol. 23, no. 2, pp. 364–368

Anatolyev, Stanislav (2007) “Optimal instruments in time series: a survey”, *Journal of Economic Surveys*, vol. 21, no. 1, pp. 143–173

Anatolyev, Stanislav and Shakin, Dmitry (2007) “Trade intensity in the Russian stock market: dynamics, distribution and determinants”, *Applied Financial Economics*, vol. 17, no. 2, pp. 87–104

Anatolyev, Stanislav (2006) “Kernel estimation under linear-exponential loss”, *Economics Letters*, vol. 91, no. 1, pp. 39–43

Anatolyev, Stanislav (2005) “GMM, GEL, serial correlation and asymptotic bias”, *Econometrica*, vol. 73, no. 3, pp. 983–1002

Anatolyev, Stanislav and Gerko, Alexander (2005) “A trading approach to testing for predictability”, *Journal of Business & Economic Statistics*, vol. 23, no. 4, pp. 455–461

Anatolyev, Stanislav and Kosenok, Grigory (2005) “An alternative to maximum likelihood based on spacings”, *Econometric Theory*, vol. 21, no. 2, pp. 472–476

Anatolyev, Stanislav (2004) “Inference when a nuisance parameter is weakly identified under the null hypothesis”, *Economics Letters*, vol. 84, no. 2, pp. 245–254

Anatolyev, Stanislav (2003) “The form of the optimal nonlinear instrument for multiperiod conditional moment restrictions”, *Econometric Theory*, vol. 19, no. 4, pp. 602−609

Anatolyev, Stanislav and Korepanov, Sergey (2003) “The term structure of Russian interest rates”, *Applied Economics Letters*, vol. 10, no. 13, pp. 867−870

Anatolyev, Stanislav (2003) “Redundancy of lagged regressors in a conditionally heteroskedastic time series regression”, *Econometric Theory*, vol. 19, no. 1, Problem 03.1.2, pp. 225–226

Anatolyev, Stanislav (2002, 2003) “Autoregression and redundant instruments”, *Econometric Theory*, vol. 18, no. 6, Problem 02.6.2, p. 1461; vol. 19, no. 6, Solution 02.6.2, pp. 1197–1198

Anatolyev, Stanislav (2002, 2003) “Durbin–Watson statistic and random individual effects”, *Econometric Theory*, vol. 18, no. 5, Problem 02.5.1, pp. 1273–1274; vol. 19, no. 5, Solution 02.5.2, pp. 882–883

Anatolyev, Stanislav and Vasnev, Andrey (2002) “Markov chain approximation in bootstrapping autoregressions”, *Economics Bulletin*, vol. 3, no. 19, pp. 1−8

Anatolyev, Stanislav (2001, 2002) “Conditional and unconditional correlatedness and heteroskedasticity”, *Econometric Theory*, vol. 17, no. 3, Problem 01.3.2, p. 669; vol. 18, no. 3, Solution 01.3.2, pp. 820–821

Anatolyev, Stanislav (2001) “Serial correlation and asymptotic variance”, *Econometric Theory*, vol. 17, no. 5, Problem 01.5.3, p. 1026

Anatolyev, Stanislav (1999) “Nonparametric estimation of nonlinear rational expectations models”, *Economics Letters*, vol. 62, no. 1, pp. 1–6

Book chapters:

Anatolyev, Stanislav (2022) “MEM or/and LogARMA: which model for realized volatility?”, chapter in: Ngoc Thach, N., Kreinovich, V., Ha, D.T., Trung, N.D. (eds.), *Financial Econometrics: Bayesian Analysis, Quantum Uncertainty, and Related Topics*, Studies in Systems, Decision and Control, vol. 427, Springer, Cham

Anatolyev, Stanislav, Khabibullin, Renat, and Prokhorov, Artem (2018) “Estimating asymmetric dynamic distributions in high dimensions”, chapter 8 in: Alcock, Jamie and Satchell, Stephen (eds.), *Asymmetric Dependence in Finance: Diversification, Correlation and Portfolio Management in Market Downturns*, John Wiley & Sons, pp. 169–197

Articles in Russian:

Anatolyev, Stanislav (2019) “Basics of quasi- and pseudo-likelihood theories”, *Quantile*, no. 14, pp. 45–52

Anatolyev, Stanislav and Khrapov, Stanislav (2019) “Do spatial structures yield better volatility forecasts?”, *Quantile*, no. 14, pp. 63–81

Anatolyev, Stanislav (2013) “Objects of nonstructural time series modeling”, *Quantile*, no. 11, pp. 1–11

Anatolyev, Stanislav and Gospodinov, Nikolay (2012) “Asymptotics of near unit roots”, *Quantile*, no. 10, pp. 57–71

Anatolyev, Stanislav (2009) “Nonparametric regression”, *Quantile*, no. 7, pp. 37–52

Anatolyev, Stanislav and Tsyplakov, Alexander (2009) “Where to find data on the Web?” *Quantile*, no. 6, pp. 59–71

Anatolyev, Stanislav (2008) “Review of English textbooks in time series analysis”, *Quantile*, no. 5, pp. 49–55

Anatolyev, Stanislav (2008) “Making econometric reports”, *Quantile*, no. 4, pp. 71–78

Anatolyev, Stanislav (2007) “The basics of bootstrapping”, *Quantile*, no. 3, pp. 1–12

Anatolyev, Stanislav (2007) “Review of English textbooks in econometrics”, *Quantile*, no. 3, pp. 73–82

Anatolyev, Stanislav (2007) “Optimal instruments”, *Quantile*, no. 2, pp. 61–69

Anatolyev, Stanislav (2006) “Testing for predictability”, *Quantile*, no. 1, pp. 39–44

Anatolyev, Stanislav (2005) “Asymptotic approximations in modern econometrics”, *Ekonomika i Matematicheskie Metody*, vol. 41, no. 2, pp. 84–94

Work in progress:

“Testing many restrictions under heteroskedasticity”, with Mikkel Sølvsten

“Shrinkage in estimating high dimensional copulas”, with Vladimir Pyrlik

“Does index arbitrage distort market reaction to shocks?”, with Sergei Seleznev and Veronika Selezneva

Teaching materials:

“Intermediate and advanced econometrics: problems and solutions”, New Economic School, first edition, 2002; second edition, 2005; third edition, 2009

“Lecture notes: advanced econometrics” (in Russian), New Economic School, 2003

“Lecture notes: intermediate econometrics” (in Russian), New Economic School, 2002, second edition, 2003

Professional Visits, Conference and Seminar Presentations

Guest visits:

Massachusetts Institute of Technology, Cambridge, July 1–17, 2019

Pontificia Universidad Católica de Valparaíso, Chile, January 6–26, 2016

University of Sydney School of Economics, Sydney, Australia, September 28–October 21, 2014

Centre Interuniversitaire de Recherche d’Economie Quantitatif (CIREQ), Montreal, Canada, August 1–21, 2010; November 10–24, 2007; April 18–29, 2006; October 24–30, 2003

Monash University, Melbourne, Australia, March 19–26, 2010

Queensland University of Technology, Brisbane, Australia, March 3–April 9, 2010

Humboldt Universität zu Berlin, School of Business and Economics, Berlin, Germany, March 19–25, 2008

University of Helsinki and HECER, Helsinki, Finland, October 19–22, 2008; March 19–31, 2007

Central Bank of Sweden (Riksbank), Stockholm, Sweden, March 7–9, 2005

Presenter at conferences:

11th Conference in Actuarial Science & Finance on Samos, Karlovasi, Greece, May 25–29, 2022

6th International Conference on Applied Theory, Macro and Empirical Finance, University of Macedonia, Thessaloniki, Greece, April 18–19, 2022

6th Conference of Deutsche Arbeitsgemeinschaft Statistik, Universitätsklinikum Hamburg-Eppendorf, Hamburg, Germany, March 28–April 1, 2022

3rd Italian Workshop of Econometrics and Empirical Economics: “High-dimensional and multivariate econometrics: theory and practice”, Rimini, Italy, January 20–21, 2022

5th Econometric Conference of Vietnam “Prediction and causality in econometrics and related topics”, virtual, January 10–12, 2022

XLIX New Economic School research conference, hybrid, November 18–19, 2021

XXXIX International Scientific Conference “Multivariate Statistical Analysis 2021”, Łódź, Poland, November 8–10, 2021

42nd annual meeting of Association of Southern-European Economic Theorists, Marseille, France, October 20–22, 2021

International Conference on Trends and Perspectives in Linear Statistical Inference 2021, Będlewo, Poland, August 30–September 3, 2021

7th International Conference on Time Series and Forecasting, Gran Canaria, Spain, July 19–21, 2021

41st International Symposium on Forecasting 2021, virtual, June 27–30, 2021

28th Nordic Conference in Mathematical Statistics, Tromsø, Norway, virtual, June 21–24, 2021

5th International Workshop in Financial Markets and Nonlinear Dynamics, Aix-Marseille University and University of Lille, virtual, June 3–4, 2021

XI$_t$ Workshop in Time Series Econometrics, Universidad Zaragoza, virtual, April 15–16, 2021

9th Italian Congress of Econometrics and Empirical Economics, virtual, January 21–23, 2021

Slovak Economic Association 2020 Christmas Workshop, virtual, December 18–19, 2020

XLVII New Economic School research conference, virtual, November 19–20, 2020

6th International Symposium in Computational Economics and Finance, Society for Computational Economics and INSEEC, Paris, France, October 29–30, 2020

40th International Symposium on Forecasting 2020, virtual, October 26–28, 2020

Bernoulli-IMS One World Symposium 2020, virtual, August 24–28, 2020

12th Econometric Society World Congress, Bocconi University–virtual, August 17–21, 2020

XLV New Economic School research conference, Moscow, November 7–8, 2019

Czech Economic Society and Slovak Economic Association Meeting, Brno, September 11–13, 2019

10th Nordic Econometric Meeting, Stockholm School of Economics, Sweden, May 22–26, 2019

5th Conference of Deutsche Arbeitsgemeinschaft Statistik, Ludwdig-Maximilians-Universität Munich, Germany, March 18–22, 2019

12th International Conference on Computational and Financial Econometrics, Università di Pisa, Italy, December 14–16, 2018

XLII New Economic School research conference, Moscow, November 29–30, 2018

Workshop on Financial Econometrics, Örebro University, Örebro, Sweden, November 7–8, 2018

Econometric Society European meeting, Universität zu Köln, Cologne, Germany, August 27–31, 2018

Workshop “Model selection, regularization, and inference”, University of Vienna, Vienna, Austria, July 12–14, 2018

5th International Symposium in Computational Economics and Finance, Society for Computational Economics, Paris, France, April 12–14, 2018

4th International Conference on Applied Theory, Macro and Empirical Finance, University of Macedonia, Thessaloniki, Greece, April 2–3, 2018

Econometric Society European meeting, Universidade de Lisboa, Lisbon, Portugal, August 21–25, 2017

European Economic Association annual congress, Universidade de Lisboa, Lisbon, Portugal, August 21–25, 2017

31st European Meeting of Statisticians 2017, University of Helsinki, Finland, July 24–28, 2017

3rd Vienna Workshop on high-dimensional time series in macroeconomics and finance 2017, Institute for Advanced Studies, Vienna, Austria, June 8–9, 2017

XXXIX New Economic School research conference, Moscow, April 13–14, 2017 (keynote talk)

10th International Conference on Computational and Financial Econometrics, University of Seville, Spain, December 9–11, 2016

9th Biennial Conference of Czech Economic Society, Prague, Czech Republic, November 26, 2016

Econometric Society European meeting, Université de Genève, Switzerland, August 22–26, 2016

European Economic Association annual congress, Université de Genève, Switzerland, August 22–26, 2016

3rd Annual Conference of International Association for Applied Econometrics, University of Milano-Bicocca, Milan, Italy, June 22–25, 2016

XXXVI New Economic School research conference, Moscow, November 26–27, 2015

European Economic Association annual congress, University of Mannheim, Germany, August 24–27, 2015

2nd Annual Conference of International Association for Applied Econometrics, University of Macedonia, Thessaloniki, Greece, June 25–27, 2015

2nd International Workshop in Financial Markets and Nonlinear Dynamics, ESSCA, Paris, France, June 4–5, 2015

Research conference “Modern econometric tools and applications”, Higher School of Economics, Nizhny Novgorod, September 18–20, 2014 (invited talk “Many instruments and regressors”)

XXXIII New Economic School research conference, Moscow, October 11–12, 2013

Research workshop “Achievements and Prospects of Econometric Studies in Russia”, Kazan Federal University, Kazan, July 23, 2013

Econometric Society European meeting, University of Oslo, Norway, August 25–29, 2011

New Economic School retreat, Ventspils, Latvia, May 6–9, 2011

XXVIII New Economic School research conference, Moscow, November 11–13, 2010

XXVI New Economic School research conference, Moscow, November 12–14, 2009

XXIV New Economic School research conference, Moscow, November 6–8, 2008

2008 North American Winter Meeting of Econometric Society, New Orleans, Louisiana, January 4–6, 2008

CIREQ conference on GMM, Montreal, Canada, November 16–17, 2007

XXII New Economic School research conference, Moscow, November 8–10, 2007

2007 North American Summer Meeting of Econometric Society, Duke University, Durham, June 21–24, 2007

XX New Economic School research conference, Moscow, November 9–11, 2006

Econometric Society European meeting, University of Vienna, Austria, August 24–28, 2006

European Economic Association annual congress, University of Vienna, Austria, August 24–28, 2006

2006 North American Summer Meeting of Econometric Society, University of Minnesota, Minneapolis, June 22–25, 2006

XVIII New Economic School research conference, Moscow, November 3–5, 2005

9th Econometric Society World Congress, London, UK, August 18–25, 2005

XVI New Economic School research conference, Moscow, October 14–16, 2004

Econometric Society European meeting, University Carlos III–Madrid, Leganés, Spain, August 19–24, 2004

XIV New Economic School research conference, Moscow, October 9–11, 2003

European Economic Association annual congress, Stockholm University, Sweden, August 20–24, 2003

North American summer meeting of the Econometric Society, Kellogg School of Management, Northwestern University, June 26–29, 2003

VIII Spring Meeting of young economists, Catholic University of Leuven, Belgium, April 3–5, 2003

New Economic School Anniversary conference, Moscow, December 19–21, 2002

XII New Economic School research conference, Moscow, October 3–5, 2002

Econometric Study Group annual conference, University of Bristol, United Kingdom, July 18–20, 2002

VII Spring Meeting of young economists, University of Paris 1 Panthéon–Sorbonne, France, April 18–20, 2002

X New Economic School research conference, Moscow, November 1–3, 2001

North American summer meeting of the Econometric Society, University of Maryland, College Park, June 21–24, 2001

<u>Presenter at seminars:</u>

2020: Center for Econometrics and Business Analytics, St. Petersburg State University, Russia (virtual)

2019: CEMFI, Spain; ICEF HSE, Russia

2018: Max-Planck-Institut für Sozialrecht und Sozialpolitik, Germany; Charles University Department of Probability and Mathematical Statistics, Czech Republic

2017: Stanford University, USA; University of California–Los Angeles, USA; University of California–Davis, USA; University of Southern California, USA

2016: Universidad de Alicante, Spain; Higher School of Economics and European University at St. Petersburg, Russia; University of Hong Kong, Hong Kong; Pontificia Universidad Católica de Valparaíso, Chile; Universidad Adolfo Ibáñez, Santiago, Chile

2015: CERGE-EI, Czech Republic

2014: University of Sydney, Australia (twice); University of New South Wales, Australia; European University Institute, Italy; Einaudi Institute for Economics and Finance, Italy; Università Ca' Foscari Venezia, Italy; Università di Padova, Italy

2013: CREST, France; PreMoLab, Institute for Information Transmission Problems RAS, Moscow

2011: Oxford University, Nuffield College, UK; University of Exeter, UK; University of Glasgow, UK; London School of Economics, UK; University College London, UK; GREQAM, France; Tilburg University, Netherlands; Tinbergen Institute, Netherlands; Koç University, Turkey; University of Zurich, Switzerland

2010: University of Adelaide, Australia; University of New South Wales, Australia; Monash University, Australia; Queensland University of Technology, Australia; Erasmus University Rotterdam, Netherlands; University of Groningen, Netherlands; Lund University, Sweden

2009: CERGE-EI, Czech Republic; University of Copenhagen, Denmark; Tinbergen Institute Amsterdam, Netherlands; ECARES, Universite Libre de Bruxelles, Belgium; Catholic University of Leuven, Belgium; Einaudi Institute for Economics and Finance, Italy; Università degli Studi dell'Insubria, Italy; Università di Bologna, Italy; European University Institute, Italy

2008: Boğaziçi University, Turkey; Bilkent University, Turkey; Bar-Ilan University, Israel; University of Haifa, Israel; Kyiv School of Economics, Ukraine; Humboldt Universität zu Berlin, Germany; Central European University, Hungary; Baltic International Centre for Economic Policy Studies, Latvia; University of Helsinki, Finland; London School of Economics, UK; University of Warwick, UK

2007: CIREQ and Concordia University, Canada; University of Helsinki, Finland

2006: University of Toronto, Canada; Queen’s University, Canada; CIREQ and Concordia University, Canada

2005: Bank of Finland Institute for Economies in Transition, Finland; Swedish Central Bank (Riksbank), Sweden; Stockholm University, Sweden; Helsinki University, Finland

2003: CIREQ and McGill University, Canada; Catholic University of Leuven; Econometric Institute, Erasmus University Rotterdam, Netherlands

2000: Rutgers University–New Brunswick, USA; University of British Columbia, Canada; University of Virginia, USA; Indiana University–Bloomington, USA; Pennsylvania State University, USA

1999: University of Wisconsin–Madison, USA

Discussant:

5th International Workshop in Financial Markets and Nonlinear Dynamics, Aix-Marseille University and University of Lille, virtual, June 3–4, 2021

6th International Symposium in Computational Economics and Finance, Society for Computational Economics and INSEEC, Paris, France, October 29–30, 2020

Czech Economic Society and Slovak Economic Association Meeting, Brno, September 11–13, 2019

9th Biennial Conference of Czech Economic Society, Prague, Czech Republic, November 26, 2016

2nd International Workshop in Financial Markets and Nonlinear Dynamics, ESSCA, Paris, June 4–5, 2015

2008 North American Winter Meeting of Econometric Society, New Orleans, Louisiana, January 4–6, 2008

XX New Economic School research conference, Moscow, November 9–11, 2006

Economics workshop, Central European University, Budapest, February 5–7, 2004

VIII New Economic School research conference, Moscow, November 2–4, 2000

Teaching

Courses taught at CERGE-EI:

Time Series Econometrics (PhD’s Econometrics field): 2016–2021

Econometrics 1 (PhD’s Econometrics core): 2017–2022

Research Methodology Seminar (PhD’s Econometrics optional): 2020–2022

Courses taught at New Economic School:

Econometrics 3 (Intermediate Master’s Econometrics): 1998–2011, 2017–2022

Econometrics 4 (Advanced Master’s Econometrics): 2000–2011

Topics in Econometrics: 2001–2022

Applied Time Series Econometrics: 2001–2015

Courses taught elsewhere:

Estimation and Inference in Parametric Econometric Models, PreMoLab, Institute for Information Transmission Problems RAS, Moscow, 2013

Methodology of Research, Higher School of Economics, Nizhniy Novgorod, 2013

Applied Econometrics, Higher School of Economics, Nizhniy Novgorod, 2013

Advanced Time Series Analysis, Higher School of Economics, Nizhniy Novgorod, 2012

Advanced Econometrics, Higher School of Economics, Perm, 2011

Selected Aspects of Econometrics, Novosibirsk State University, Novosibirsk, 2011

Advanced Econometrics, Higher School of Economics, Moscow, 2010

Applied Econometrics, Belarusian Central Bank and BEROC summer school, Minsk, Belarus, 2010

Modern Instrumental Methods in Economic Theory: Econometrics, Higher School of Economics, Moscow, 2009

Econometrics and its Applications to Policy Analysis: Applied Time Series Analysis, EEA–EERC–INTAS Summer School, Kyiv, Ukraine, 2005

Introduction to Time Series Econometrics, NES and Institute for Economics and Finance Outreach Summer School, Almaty, Kazakhstan, 2002

Statistics and Application of Mathematical Methods in Economics, Center for Economic Research and World Bank, Tashkent, Uzbekistan, 2002

Macroeconomic Modeling and Forecasting, Ministry of Economic Development and Trade, Moscow, 2001

Economic Statistics and Econometrics, Graduate School of Business Administration, Moscow State University, 2001

Econometrics III: Panel Data Analysis, EERC–Russia Methodological Seminar, Moscow, 2001

Econometrics II: Time Series Analysis, EERC–Russia Methodological Seminar, Moscow, 2001

Econometrics I: Estimation and Inference in Econometrics, EERC–Russia Methodological Seminar, Moscow, 2000

Applied Econometrics, EERC Summer School, Issyk-Kul, Kyrgyz Republic, 2000

International Trade and Finance, Moscow International University, 1994–1995

Short courses:

Seminar *Academic publishing in economics*, BEROC and National Bank of Belarus, Minsk, October 11, 2018

Lecture *Objects of nonstructural time series modeling*, Higher School of Economics, St. Petersburg, December 22, 2016

Public lecture *Unconventional asymptotic methods*, BEROC, Minsk, September 18, 2015

Public lectures *Academic standards in the international economics science* and *Principles of time series prediction*, BEROC, Minsk, June 28, 2011

Causality in Panel Data, Institute for Economies in Transition, Moscow, 2001

Time Series Econometrics (with Mark Taylor), World Bank and Higher School of Economics, Moscow, 2000

Teaching assistantship:

Graduate Econometrics I, II (Gautam Tripathi, Bruce Hansen), University of Wisconsin–Madison, 1999–2000

Graduate Macroeconomics I, II (Kenneth West, Rodolfo Manuelli), University of Wisconsin–Madison, 1996–1997

Other Professional Activities

Program committees:

Research conference "Modern econometric tools and applications", Nizhny Novgorod, 2014 (chair of program committee)

Econometric Society European Meetings 2006, Econometrics and Empirical Economics

Referee for agencies:

National Science Foundation, USA

Social Sciences and Humanities Research Council of Canada

Grant Agency of Charles University, Czech Republic

Editorial boards:

Founding Editor, Editor, *Quantile*, 2006–present

Editorial Board, *International Econometric Review*, 2006–present

Referee for scientific journals:

Econometrica; *Quantitative Economics*; *Econometric Theory*; *Journal of Econometrics*; *Journal of Business & Economic Statistics*; *Review of Economics and Statistics*; *Journal of Applied Econometrics*; *Econometrics Journal*; *Econometric Reviews*; *Journal of American Statistical Association*; *International Economic Review*; *Econometrics and Statistics*; *Economics Letters*; *Studies in Nonlinear Dynamics & Econometrics*; *Journal of Money*, *Credit, and Banking*; *Journal of Economic Dynamics and Control*; *International Journal of Forecasting*; *Journal of Forecasting*; *Journal of Empirical Finance*; *Journal of Banking and Finance*; *Quantitative Finance*; *Journal of Multivariate Analysis*; *Computational Statistics and Data Analysis*; *Journal of Time Series Econometrics*; *Journal of Statistical Computation and Simulation*; *Communications in Statistics – Theory and Methods*; *Communications in Statistics – Simulation and Computation*; *Stata journal*; *Economic Modeling*; *Global Finance Journal*; *Applied Economics*; *Emerging Markets Finance and Trade*; *International Review of Economics and Finance*; *Econometrics*; *Complexity*; *Mathematics*; *Economics Bulletin*; *Financial Innovation*; *Statistica Neerlandica*; *Finnish Economic Papers*; *Czech Journal of Economics and Finance*; *Russian Journal of Economics*; *Pakistan Journal of Statistics*; *Экономика и математические методы*; *Прикладная эконометрика*

Expert:

Evaluation of students' grant proposals, Grantová agentura Univerzity Karlovy, 2020

Evaluation of economics journals in Russia, Higher School of Economics, 2019

Evaluation of Higher School of Economics grant proposals, 2011–2012

Outside evaluation of Higher School of Economics econometrics curriculum

EERC Research Workshops: Kyiv, Ukraine, July 2002; Moscow, December 2001; Konobeevo, Moscow region, July 2001; Moscow, December 2000; Moscow, July 2000

Membership of professional societies:

Econometric Society, European Economic Association, American Statistical Association

PhD dissertation committees at CERGE-EI:

Dissertation chair: Filip Staněk, Vladimir Pyrlik, Yevhen Kosovan, Michal Hakala

Member of committee: Magdaléna Rašová, Daniel Husek, Gregory Boadu-Sebbe

Master's students at CERGE-EI supervised:

2020–2021: Arseniy Scherbov

Master's students at NES supervised and co-supervised (with placement):

2021–2022: Sergei Ponomarev, Nikolay Tretyak

2020–2021: Iakov Grigoryev (Raiffeisen Bank, Moscow), Daniil Smetanin (Raiffeisen Bank, Moscow)

2019–2020: Konstantin Krainev (Raiffeisen Bank, Moscow), Ilia Nagovitcyn (Sberbank, Moscow), Ilya Platonov (AIM Tech, Moscow)

2018–2019: Aleksandr Dudoladov (Owl Markets), Aleksandr Kukovitskiy (Quantport, Moscow), Egor Postolit (Sberbank, Moscow)

2017–2018: Sergey Ermakov (Sberbank, Moscow), Konstantin Korotkiy (Ph.D. program, Stanford GSB)

2016–2017: Yuriy Baryshnikov (JPMorgan Chase & Co, London), Petr Kuznetsov (Bank Otkrytie, Moscow)

2015–2016: Evgeniy Smirnov (WorldQuant, Moscow), Nikita Toropov (TA, NES and HSE)

2014–2015: Alina Babenko (WorldQuant, Moscow), Sergei Kurochkin (JPMorgan Chase & Co), Irina Tarasyuk (Barclays Capital, London)

2013–2014: Vasily Afonin (Deutsche Bank AG, Moscow), Alexei Chugunov (Gazprombank), Lidia Erdman (Gazprombank, Russia), Mikhail Makhyanov (Renaissance Capital), Anna Mazur (Sberbank, Moscow), Alexander Moskalev (Ph.D. program, University of Michigan), Evgeny Penkin (Deutsche Bank AG, Moscow), Yaroslav Shelepko (Barclays Capital, London), Yulia Volkova (Copperstone Capital, Moscow), Andrey Zeleneev (Ph.D. program, Princeton University)

2012–2013: Rostislav Berezovskiy (postgraduate studies, HSE, Moscow), Elena Buchatskaya (JPMorgan Chase & Co, London), Alexander Firstenko (WorldQuant, Moscow), Grigory Franguridi (Ph.D. program, Penn State University), Nikita Kobotaev (VTB Capital, Moscow), Anton Petukhov (Ph.D. program, MIT Sloan School of Management), Artem Tsalkovich (Credit Suisse, Moscow), Matvey Vinokurov (Megafon, Moscow)

2011–2012: Albert Abutaliev (Barclays Capital, London), Konstantin Egorov (Ph.D. program, Economics, Penn State University), Alexey Goncharenko (Oliver Wyman, Russia), Sergey Korovin (JPMorgan Chase & Co), Maksim Kovalev (Europa Finance), Alexander Kuznetsov (Sberbank, Moscow), Eduard Mingazhev (Deutsche Bank AG, Moscow), Evgeny Uskov (Highload Lab), Artem Zaigrin (Deutsche Bank AG, Moscow)

2010–2011: Oleg Groshev (Oliver Wyman, Russia), Alexei Ermilov (postgraduate studies, HSE, Moscow), Lyudmila Kaurova (Troika Dialog, Moscow), Renat Khabibullin (Barclays Capital, Russia)

2009–2010: Alexey Balaev (Economic Expert Group, Moscow), Yury Bedny (GSA Capital Partners, London), Rodion Lomivorotov (OTP Bank, Moscow), Maxim Spiryaev (Barclays Capital, London)

2008–2009: Elena Reukova (Gazprombank, Moscow), Stanislav Mikheev (Kiel Institute for the World Economy), Pavel Krupsky (Ph.D. program, University of British Columbia), Natalya Kryzhanovskaya

2007–2008: Alexander Migita (Deutsche Bank, London), Ivan Mirgorodsky (Unicredit, Moscow), Victoria Belyakova (Renaissance Capital, Moscow), Pavel Yaskov (graduate studies in mathematics, Moscow)

2006–2007: Victoria Stepanova (Deutsche Bank, New York), Danila Deliya (Deutsche Bank, Hong Kong), Alexey Belkin (HSBC Bank, Moscow), Victor Kitov (graduate studies in mathematics, Moscow)

2005–2006: Konstantin Golyaev (Ph.D. program, University of Minnesota), Yaroslav Volkov (CEFIR, Moscow), Egor Matveev (Ph.D. program, Rochester University)

2004–2005: Sergey Belousov (Alfa-Bank, Moscow), Sergey Popov (Ph.D. program, University of Illinois at Urbana-Champaign)

2003–2004: Alexander Varakin (Metalloinvest, Moscow), Natalia Guseva (Ph.D. program, Universitat Pompeu Fabra), Olga Zagvozdkina (Deloitte, Moscow), Boris Livshitz (Carana Corporation, Moscow), Andrey Shabalin (Ph.D. program, Statistics, University of North Carolina)

2002–2003: Alexander Gerko (Deutsche Bank, London), Sergey Korepanov (Russipoteka Bank, Moscow), Georgy Tchabakauri (Ph.D. program, London Business School), Kanat Khusainov (Almaty), Dmitry Shakin (Academy of National Economy, Russia)

2001–2002: Dmitriy Levtchenkov (Ph.D. program, Operations Research, Cornell University)

2000–2001: Andrey Vasnev (Ph.D. program, Tilburg University), Denis Agentov (ACNielsen Russia, Moscow)

Departmental service:

Member of CERGE-EI Executive and Supervisory Committee, 2016–present

Member of CERGE Scientific Council, 2020–present

Member of CERGE-EI Committee for Graduate Studies, 2020–present

Member of CERGE-EI Admission Committee, 2016–2020

Member of CERGE-EI Recruiting Committee, 2016–2017

Chair/Secretary of NES Promotion and Tenure Committee, 2015–present

Member of NES Master in Economics program council, 2011–present

Director of NES Master in Economics program, 2011–2016

Acting Rector of NES, 2013

Member of NES Succession Committee, 2013

Director of NES Research Center, 2003–2011

Secretary of NES Recruiting Committee, 2010–2011

Co-director of NES Research Center, 2001–2003

Member of NES International Examination Committee, 2002–2010

Member of NES Recruiting Committee, 2002, 2008

Chair of NES Library Committee, 2000–2003

Member of NES Library Committee, 2003–2016

Grants and Honors

Honors:

Econometric Theory Multa Scripsit award, Cambridge University Press, 2022

Diploma “For reforming non-reformable”, New Economic School class of 2013

Professor of the year, NES Alumni Association, 2011

Best Professor, “Plainly about difficult”, New Economic School class of 2010

Excellence in teaching award, New Economic School class of 2009

Best Professor, New Economic School class of 2008

Professor of the year, NES Alumni Association, 2007

Professor of the year, New Economic School class of 2007

Excellence in teaching award, New Economic School class of 2006

Cum Laude graduation, New Economic School, Moscow, 1995

Grants:

Research grant 20-28055S “Econometrics with overparameterization and weak identification” from Grantová agentura České republiky, 2020–2022

Research grant 17-26535S “Econometrics with dimension asymptotics” from Grantová agentura České republiky, 2017–2019

Access Industries Full Professor of Economics, Access Industries, 2009–present

Access Industries Associate Professor of Economics, Access Industries, 2007–2008

Access Industries Assistant Professor of Economics, Access Industries, 2003–2006

Swedish Professorship Award, Economics Education and Research Consortium–Russia and Eurasia Foundation, 2000–2003

Travel grant, 9th Econometric Society World Congress, London, 2005

Travel grants, VII Spring Meeting of Young Economists, Paris, 2002, and VIII Spring Meeting of Young Economists, Leuven, 2003

New Economic School supplementary grant, 1996–1997

Bullis Scholarship, University of Wisconsin, Department of Economics, 1995–1996

Open Society Institute grant, 1995–1996

Research Projects at NES:

“Returns, return volatility, and trading activity”, 2021–2022; “Volatility models with elements of machine learning”, 2020–2021; “Financial time series models with elements of machine learning”, 2019–2020; “Econometrics of cryptocurrencies”, 2018–2019; “Dynamics in Russian financial markets: what’s new?”, 2017–2018; “Topics in financial econometrics”, 2016–2017; “Misspecification and forecasting”, 2015–2016; “Misspecification in financial econometric models”, 2014–2015; “Econometrics of many financial assets” (with Stanislav Khrapov), 2013–2014; “Topics in financial econometrics II” (with Stanislav Khrapov), 2012–2013; “Topics in financial econometrics” (with Stanislav Khrapov), 2011–2012; “Topics in time series prediction” (with Igor Kheifets), 2010–2011; “Topics in time series prediction”, 2009–2010; “Predictability and trading strategies in financial markets”, 2008–2009; “Directional predictability in financial and macroeconomic markets”, 2007–2008; “Issues in predictability in financial and macroeconomic markets”, 2006–2007; “Structural breaks and structural change in financial and other series”, 2005–2006; “Econometrics of financial markets: nonparametric methods”, 2004–2005; “Dynamics in Russian and other financial markets”, 2003–2004; “Dynamics and predictability in Russian financial markets”, 2002–2003; “Econometrics of moment conditions in time series”, 2001–2002; “Capital expenditures financing in Russia” (with Galina Ovtcharova), 2000–2001