Alena Skolkova

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Education

Ph.D., Economics & Econometrics   2016 -
Center for Economic Research and Graduate Education - Economics Institute (CERGE-EI)
Thesis: Essays on Model Uncertainty and Model Averaging

M.A., Economics & Quantitative Methods   2013 - 2015
European University at Saint Petersburg
Thesis: Models of Economic Growth with Consumption Externalities

B.A., Economics   2009 - 2013
Higher School of Economics (HSE)
Thesis: Endogenous Entrepreneurship under Monopolistic Competition

Research Fields

Econometric Theory, Applied Machine Learning

Research Papers

Ridge Model Averaging **- Job Market Paper** (link here?)
    Abstract here

Elastic-Net for Instrumental Variables Regression
    Abstract here

Publications

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

Professional Activities

Research Assistant to Professor Stanislav Anatolyev   2017 -
CERGE-EI, Prague, Czech Republic

Teaching Assistant for Econometrics-1 (1st year core Ph.D. course), and Time Series   2019 - 2020
Econometrics (2nd year field Ph.D. course)
CERGE-EI, Prague, Czech Republic

Teaching Assistant for Econometrics-1 (3rd year core B.A. course)   2013
HSE, Saint Petersburg, Russia

Research Assistant to Dmitry Pokrovsky and Evgeny Zhelobodko   2012 - 2013
Centre for Market Studies and Spatial Economics (scientific supervisor – Jacques-François Thisse), Moscow, Russia

Research Assistant to Dmitry Pokrovsky   2011 - 2012
Laboratory of Economic-Mathematical Research (scientific supervisor – Vladimir Matveenko),
Moscow, Russia

Conference Presentations

11th Nordic Econometric Meeting, Aarhus University, Denmark – September 2022

24th International Conference on Computational Statistics, University of Bologna, Italy – August 2022

6th conference of the Deutsche Arbeitsgemeinschaft Statistik, Hamburg, Germany – March 2022

10th Biennial Conference of the Czech Economic Society, Prague, Czech Republic – December 2020

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

15th International April Conference, Higher School of Economics, Moscow, Russia – April 2014

2nd Congress of the New Economic Association, Suzdal, Russia - 2013

14 International April Conference, Higher School of Economics, Moscow, Russia – April 2013

Grants, Awards, and Scholarships

Charles University Grant Agency (GA UK) Grant, Principal Investigator Charles University, Czech Republic	2020 - 2022
Performance Stipend CERGE-EI, Czech Republic	2017
Scholarships for the best academic results at the European University at Saint Petersburg from:	
> Charity Fund for children and young people "Stupeni", Russia	2014 – 2015
> British Petroleum	2015
> ExxonMobil	2015
Full Fee Waiver Scholarship and Individual Scholarship European University at Saint Petersburg, Russia	2013 - 2015
Winner of the competition "The Best Undergraduate Thesis 2013" Gaidar Institute for Economic Policy, Russia	2013
Performance Stipend HSE, Russia	2010 - 2013

Other Training

14th Advanced Summer School in Economics and Econometrics, "Model Selection and Averaging in Econometrics" by Bruce Hansen, University of Crete, Greece, 2019

Workshop "Model Selection, Regularization, and Inference", Vienna University, Austria, 2018
Advanced course "International Trade" by Peter Neary, Higher School of Economics, Moscow, Russia, 2013
The Summer School of the London School of Economics, "IO and Introduction to Competition Policy", London, UK, 2013

References

Stepan Jurajda   Veronika Selezneva
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Stanislav Anatolyev
stanislav.anatolyev@cerge-ei.cz