

# Alena Skolkova

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## Education

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| <b>Ph.D., Economics &amp; Econometrics</b><br>Center for Economic Research and Graduate Education - Economics Institute (CERGE-EI)                                       | expected<br>defence in<br>2023 |
| <b>M.A., Economics &amp; Quantitative Methods</b><br>European University at Saint Petersburg (EUSPb)<br>Thesis: Models of Economic Growth with Consumption Externalities | 2015                           |
| <b>B.A., Economics</b><br>Higher School of Economics (HSE)<br>Thesis: Endogenous Entrepreneurship under Monopolistic Competition   | 2013                           |

## Research Fields

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Econometric Theory, Applied Machine Learning

## Research Papers

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Ridge Model Averaging - **Job Market Paper** ([link](#))

Elastic-Net for Instrumental Variables Regression

## Publications

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

## Research and Teaching Assistantship

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| Research Assistant to Professor Stanislav Anatolyev, CERGE-EI  | 2017 -      |
| Teaching Assistant for Econometrics-1 (1 <sup>st</sup> year core Ph.D. course), and Time Series Econometrics (2 <sup>nd</sup> year field Ph.D. course), CERGE-EI | 2019 - 2020 |
| Teaching Assistant for Econometrics-1 (3 <sup>rd</sup> year core B.A. course), HSE   | 2013        |
| Research Assistant<br>Centre for Market Studies and Spatial Economics (scientific supervisor – Jacques-François Thisse), Moscow, Russia                          | 2012 - 2013 |
| Research Assistant<br>Laboratory of Economic-Mathematical Research (scientific supervisor – Vladimir Matveenko), Saint Petersburg, Russia                        | 2011 - 2012 |

## Conference Presentations

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- 11<sup>th</sup> Nordic Econometric Meeting, Aarhus University, Denmark – September 2022
- 24<sup>th</sup> International Conference on Computational Statistics, University of Bologna, Italy – August 2022
- 6<sup>th</sup> conference of the Deutsche Arbeitsgemeinschaft Statistik, Hamburg, Germany – March 2022
- 10<sup>th</sup> Biennial Conference of the Czech Economic Society, Prague, Czech Republic – December 2020
- 31<sup>st</sup> European Meeting of Statisticians, University of Helsinki, Finland – July 2017
- 15<sup>th</sup> 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**

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| Charles University Grant Agency (GA UK) Grant, Principal Investigator   | 2020 - 2022 |
| Performance Stipend, CERGE-EI   | 2017        |
| Scholarships for the best academic, EUSPb   |             |
| > Charity Fund for children and young people “Stupeni”, Russia  | 2014 – 2015 |
| > British Petroleum   | 2015        |
| > ExxonMobil  | 2015        |
| Full Fee Waiver Scholarship and Individual Scholarship, EUSPb   | 2013 - 2015 |
| Winner of the competition “The Best Undergraduate Thesis 2013”,<br>Gaidar Institute for Economic Policy, Russia | 2013        |
| Performance Stipend, HSE  | 2010 - 2013 |

## **Other Training**

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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

Summer School of the London School of Economics, “IO and Introduction to Competition Policy”, London, UK, 2013

## **References**

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Stepan Jurajda  
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Veronika Selezneva  
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Stanislav Anatolyev  
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