Boris Demeshev

Experience

2001 — … senior lecturer, Higher School of Economics (HSE), Moscow
Econometrics, Game Theory, Probability Theory, Statistics,
Time Series Analysis, Data Analysis (Russian lang.), best teacher award 2011-2022

2003 — … senior lecturer, International College of Economics and Finance, Moscow
Linear Algebra, Stochastic Calculus (English lang.)

2022 Time Series Analysis online master course for HSE (Russian lang.)

2022 Stochastic Calculus in Finance» online master course for HSE (English lang.)

2021 MOOC «Linear Algebra» on Coursera (Russian lang., top 5% Coursera lecturer)

2019 Statistics course for the Central Bank of Russian Federation

2017 University of Central Asia,
developement of Introductory and Advanced Statistics courses (English lang.)

2015 R and Econometrics course for IMS Health Russia

2015 MOOC «Econometrics» on Coursera (Russian lang., top 5% Coursera lecturer)

2009 — 2011 teaching assistant, Catholique University of Louvain-la-Neuve
Probability Theory and Statistics, Linear Models (French lang.)

2007 Statistics course for MTS-Russia

2006 Time Series course for the Central Bank of Russian Federation

Education

2004 LSE summer school, Options, Futures and Other Financial Derivatives, A+

2003 Master of economics, Rotterdam school of economics

2003 LSE summer school, Advanced econometrics, A-

2001 — 2003 Master of economics, Higher School of Economics, Moscow

1997 — 2001 Bachelor of economics, Higher School of Economics, Moscow, diploma with honour

1986 — 1997 school №1251 with profound study of french language, silver medal

Skills

Language: English (full professional proficiency), French (full professional proficiency), Russian (mother tongue), Italian (elementary proficiency)

Computer: R (advanced proficiency), python (basic proficiency), LaTeX (advanced proficiency), git,
basic proficiency of various statistical software (gretl, stata, eviews, spss, etc)

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Publications

2021 Demeshev, Boris (2021). “The expected number of n-sided dice throws to collect k points is a geometric series for k<n (accepted).” In: *American Mathematical Monthly*.

2017 Demeshev, Boris and Dmitriy Borzykh (2017). *Econometrics in problems and exercises [in Russian]: second edition*. URSS.

2016 Demeshev, Boris (2016). *Modelling auctions [in Russian]*. DMK-press.

Demeshev, Boris and Oxana Malakhovskaya (2016a). “BVAR mapping [in Russian].” In: *Prikladnaya ekonometrika [Applied econometrics]* 43.

Demeshev, Boris and Oxana Malakhovskaya (2016b). “Macroeconomic forecasting with Litterman’s BVAR [in Russian].” In: *HSE economic journal* 20.4.

2015 Demeshev, Boris and Oxana Malakhovskaya (2015a). “Comparison of random walk, VAR, Litterman BVAR for forecasting of production, price index and interest rate [in Russian].” Preprint in Working papers by National research university Higher School of economics, WP12.

Demeshev, Boris and Oxana Malakhovskaya (2015b). “Forecasting Russian macroeconomic indicators with BVAR.” Preprint in Working papers by National research university Higher School of economics.

2014 Demeshev, Boris and Dmitriy Borzykh (2014). *Econometrics in problems and exercises [in Russian]*. URSS.

Demeshev Boris, Tikhonova Anna (2014a). “Default prediction for russian companies: intersectoral comparison [in Russian].” In: *The HSE Economic Journal*.

Demeshev Boris, Tikhonova Anna (2014b). “Dynamics of predictive power of insolvency models for russian small-medium enterprises: wholesale and retail trade [in Russian].” In: *Journal of corporate finance research*.

Misc

Hobbies Amateur interest in Genetics, Astronomy, Quantum physics and foreign languages

Motto We have not succeeded in answering all our problems. The answers we have found only serve us to raise a whole set of new questions. In some ways we are as confused as ever. But we believe we are confused at a higher level and about more important things.