Boris Demeshev

Experience

09.2001 — ...	senior lecturer, Higher School of Economics (HSE), econometrics, game theory, probability theory and statistics, time series analysis, stochastic calculus
09.2003 — ...	senior lecturer, International College of Economics and Finance, linear algebra (ICEF), maths for economists, stochastic calculus
02.2015 — ...	lecturer, Russian Presidential Academy of National Economy and Public Administration (RANEPA), stochastic processes
01.2016 — 05.2016	lecturer, MOOC «Econometrics» on `https://openedu.ru/`
06.2015	course on R and econometrics for IMS Health
03.2015 — 06.2015	lecturer, MOOC «Econometrics» on `www.coursera.org`
09.2009 — 08.2011	teaching assistant, Catholique University of Louvain-la-Neuve, probability theory and statistics, analysis of quantitative data, log-linear models
11.2008	analysis of mobile phone sales for Samsung-Russia
06.2007	statistics course for MTS-Russia
11.2006	time series course for Central Bank of Russia
05.2006	statistics course for Transtelekom

Education

09.2014	advanced training course, Econometrics in R
06.2014	advanced training course, Spatial econometrics
2009 — 2011	statistics courses, Catholique University of Louvain-la-Neuve
2004	LSE summer school, Options, futures and other financial derivatives, A+
2004	master of economics, Rotterdam school of economics
2003	LSE summer school, Advanced econometrics, A-
2001 — 2003	master of economics, HSE, mathematical methods in economics
1997 — 2001	bachelor of economics, HSE, diploma with honour
2000 — 2001	stage, Sorbonne (Paris-1)
1986 — 1997	school №1251 with profound study of french language, silver medal

Skills

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

Computer: R, python, LaTeX, markdown, git, gretl, eviews, stata, office

Misc

Hobbies Amateur interest in Genetics, Astronomy, Quantum physics

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

Publications

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

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

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

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

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

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

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

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