

# Boris Demeshev

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## 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 — ... 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](http://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

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## 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

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## Skills

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

Computer: R, python, L<sup>A</sup>T<sub>E</sub>X, markdown, git, gretl, eviews, stata, office

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## 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

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## Publications

- 2015 Demeshev Boris, Malakhovskaya Oxana. “Comparison of random walk, VAR, Litterman BVAR for forecasting of production, price index and interest rate”. Preprint in Working papers by National research university Higher School of economics, WP12.
- Demeshev Boris, Malakhovskaya Oxana. “Forecasting Russian macroeconomic indicators with BVAR”. Preprint in Working papers by National research university Higher School of economics.
- 2014 Demeshev Boris, Borzykh Dmitriy. *Econometrics in problems and exercises*. URSS.
- Demeshev Boris, Tikhonova Anna. “Default prediction for russian companies: intersectoral comparison”. 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: *Journal of corporate finance research*.