# Boris Demeshev

## Experience

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|---|---|
| 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 |
| 09.2019 | statistics course for Central Bank of Russia |
| 09.2018 | machine learning course for Internet solutions |
| 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

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|---|---|
| 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, 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


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, 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*.

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