

Valeriya Lakshina

PhD HSE, Assoc. Prof.

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The online version is available at [🌐](#)

Residence

[🏠 Nizhny Novgorod](#)

Homepage

<https://www.hse.ru/en/staff/lakshinav>

GitHub

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|--------------|------|-------|------|--------|------|-------|-----|------------|-----|--------|-----|
| Econometrics | ++++ | R | ++++ | Data | ++++ | SQL | +++ | Statistics | +++ | Python | +++ |
| LaTeX | +++ | knitr | +++ | Viz | | | | | | | |
| | | | | pandas | +++ | sk- | +++ | TPOT | +++ | sktime | +++ |
| | | | | | | learn | | | | | |

Econometrician, big fan of data science especially in time series context. Earn PhD for the [research](#) on multivariate volatility models and their application for financial time series modelling.

Professional Experience

HSE University

Associate Professor

2020 - pres.

Econometrics and research seminars for bachelor and master students.

[teaching](#) [research](#)

HSE University

Senior Lecturer

2014 - 2020

Econometrics, Macroeconomics I, Game Theory and research seminars for bachelor and master students.

[teaching](#) [research](#)

Laboratory of Quantitative Methods in Economics

Research Assistant

2013-2014

Financial volatility modelling

[research](#)

Education

HSE University [2008 - 2014]

Additional Experience

Performance

Thousands of performances of my plays have been staged since the end of the 16th century. Many of my greatest plays were performed by the Lord Chamberlain's Men and King's Men acting companies at the [Globe](#) and Blackfriars Theatres.

theater

play

Poetry

In 1593 and 1594, when the theatres were closed because of plague, I published two narrative poems on sexual themes, *Venus and Adonis* and *The Rape of Lucrece*. He dedicated them to Henry Wriothesley, Earl of Southampton.

poetry

erotic