Valeriya Lakshina, PhD
Senior Engineer,
Associate Professor

Last update: January 22, 2023

Residence
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The online version is available at https://lakshinav.github.io/cv/

Python	90		Neural network compression	90		Computer vision	80		PyTorch	80		R	80		LaTeX	90
Statistics	75		Time series econometrics	95		CI/CD	60		Kedro	60						

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

Professional development

Senior Engineer

Completed a project on neural network compresion and acceleration, mainly for CV architectures. Currently working on the next project in the same field and lead a team of 8 engineers and interns. The stack includes PyTorch, ONNX, TVM.

Associate Professor

Got PhD in Moscow at HSE University with honors. The thesis is devoted to time series modelling, namely, spatial specifications of multivariate volatility models. The research results are published in Scopus/WoS indexed journals. The code for the key publications is available on [GitHub](#).

Student projects

- Data preprocessing and analysis using the example of Istok LLC data (plotly/dash, follium, Yandex Geocode, SQLite)
- Improving unemployment forecast by Google Trends data (web-scraping, sktime, AutoML, plotly/dash)

Research

Code for my research papers is [here](#). For more information about my publications, please, see my [homepage](#).

Career insights

2020 – present
Associate Professor, Department of Mathematical Economics, HSE University.
Subjects taught: Econometrics I, Data Analysis and Economics and Finance, research seminar, student projects.

2016 – 2020
Senior Lecturer, Department of Mathematical Economics, HSE University.
Subjects taught: Econometrics I, Game Theory, Macroeconomics I, research seminar.

2013 – 2016
Lecturer, Department of Mathematical Economics, HSE University.
Subjects taught: Microeconomics I and Econometrics I.

2012 – 2013
Teacher Assistant, Department of Mathematical Economics, HSE University.
Subjects taught: Microeconomics I.

2009 – 2010
Research assistant, Laboratory of Quantitative Analysis and Economic Modeling, HSE University. Project "Models of Financial Economics and Their Estimation".