

MARINA KHISMATULLINA

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RESEARCH INTERESTS

Econometrics, Nonparametric Statistics, Applied Time Series Analysis

EDUCATION AND AFFILIATIONS

- 2019 - present** *Institute of Finance and Statistics, University of Bonn*
Research Fellow
- 2015 - present** *Bonn Graduate School of Economics, University of Bonn*
Ph.D. candidate in Economics
Expected completion: spring 2021
Supervisors: Prof. Dr. Michael Vogt, Prof. Dr. Alois Kneip
- 2012 - 2014** *National Research University «Higher School of Economics»*
M.Sc. in Economics
GPA – 8.52 out of 10 (8, 9, 10 - excellent)
Rating: 18 out of 266
- 2007 - 2012** *Moscow State University n.a. M.V. Lomonosov*
Diploma with honours in Mathematics
GPA – 4.98 out of 5 (5 - excellent)

PUBLICATIONS

Multiscale Inference and Long-Run Variance Estimation in Nonparametric Regression with Time Series Errors (with Michael Vogt)
Journal of the Royal Statistical Society: Series B, Volume 82, Number 1 (2020), p. 5-37

WORKING PAPERS

Nonparametric comparison of epidemic time trends: the case of COVID-19 (with Michael Vogt)
Job Market Paper, R&R at Journal of Econometrics

Multiscale Testing for Equality of Nonparametric Trend Curves (with Michael Vogt)

GRANTS AND AWARDS

Doctoral Scholarship of the Bonn Graduate School of Economics
2015 - 2019

Research Fellowship, German Research Foundation (DFG)
since 2019

WORKSHOPS AND PRESENTATIONS

- 2020** Econometrics and Statistics Seminar, Bonn
- 2019** 12th International Conference of the ERCIM WG on Computational and Methodological Statistics (CMStatistics 2019)
- 2018** 11th International Conference of the ERCIM WG on Computational and Methodological Statistics (CMStatistics 2018)
The 23rd International Conference on Computational Statistics
Econometrics and Statistics Seminar, Bonn
Bonn Mannheim Workshop for PhD students (discussant)

2017 BGSE Brown Bag Seminar, Bonn
Bonn Mannheim Workshop for PhD students (discussant)
2013 Social Network Analysis Summer School, Saint-Petersburg

WORKSHOPS I (CO-)ORGANISED

Bonn Mannheim Workshop for PhD student, May 2018

TEACHING EXPERIENCE

University of Bonn

Lecturer, Wissenschaftliches Arbeiten (B.Sc.), Winter 2020/2021

TA, Econometrics II for PhD, Summer 2020

TA, Econometrics I for PhD, Winter 2019/2020

TA, Econometrics II for PhD, Summer 2019

TA, Econometrics I for PhD, Winter 2018/2019

TA, Econometrics II for PhD, Summer 2018

TA, Mathematics for Economists (M.Sc.), Winter 2017/2018

National Research University «Higher School of Economics»

TA, Institutional Economics (B.Sc.), Fall 2013

Branch of Moscow State University in Dushanbe, Tajikistan

Lecturer, Calculus (B.Sc.), Fall 2012

Moscow State University

Assistance during the exam, 2011 – 2013

Education Company «Unium», Moscow, Russia

Senior teacher of mathematics, 2009 – 2012

NON-ACADEMIC EXPERIENCE

Nonprofit partnership «Market Council»

Analyst, 2014 – 2015

PACKAGES

R package «Multiscale»

SKILLS

Language efficiency: Russian (native), English (fluent), German (intermediate)

Programming: Advanced skills in R, Git, LaTeX, Python, SAS Base
Intermediate skills in Wolfram Mathematica, Matlab, Jekyll
Basic skills in Stata, EViews

MISCELLANEA

Citizenship: Russian

Hobbies: Books, making TikTok videos, biking and jogging

Marital status: Married

REFERENCES

Prof. Dr. Michael Vogt
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Prof. Dr. Joachim Freyberger
University of Bonn
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Prof. Dr. Alois Kneip
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