

# 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: August 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*

**Nonparametric comparison of epidemic time trends: the case of COVID-19** (with Michael Vogt)

*Job Market Paper, forthcoming in Journal of Econometrics*

## WORKING PAPERS

**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

- 2021** Vrije Universiteit Amsterdam, University of Amsterdam, Erasmus University Rotterdam, University of Exeter, University of Mannheim, University of Connecticut (invited)
- 2020** University of Bonn
- 2019** CMStatistics 2019
- 2018** 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, Computational Statistics (M.Sc.), Summer 2021  
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