

# Marina Khismatullina

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## RESEARCH INTERESTS

Statistics, Econometrics, Nonparametric Statistics, Multiscale Testing,  
Time Series Analysis, Identification

## 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: fall 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)

*Submitted to 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 (INCLUDING SCHEDULED)**

- 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-)ORGANIZED**

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.

## **REFERENCES**

Prof. Dr. Michael Vogt  
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Prof. Dr. Joachim Freyberger  
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Prof. Dr. Alois Kneip  
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