

# Marina Khismatullina

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## RESEARCH INTERESTS

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

## EDUCATION AND AFFILIATIONS

- |                |  |
|----------------|--|
| 2019 - present | <i>Institute of Finance and Statistics, University of Bonn</i><br>Research Fellow  |
| 2015 - present | <i>Bonn Graduate School of Economics, University of Bonn</i><br>Ph.D. candidate in Economics<br>Expected completion: fall 2021<br>Supervisors: Prof. Dr. Michael Vogt, Prof. Dr. Alois Kneip |
| 2012 - 2014    | <i>National Research University "Higher School of Economics"</i><br>M.Sc. in Economics<br>GPA – 8.52 out of 10 (8, 9, 10 - excellent)  |
| 2007 - 2012    | <i>Moscow State University n.a. M.V. Lomonosov</i><br>Diploma with honours in Mathematics<br>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**

**Econometrics and Statistics Seminar**  
University of Bonn, Germany, Scheduled for September 2020

**12th International Conference of the ERCIM WG on Computational and Methodological Statistics (CMStatistics 2019)**  
London, UK, December 2019

**11th International Conference of the ERCIM WG on Computational and Methodological Statistics (CMStatistics 2018)**  
Pisa, Italy, December 2018

**The 23rd International Conference on Computational Statistics**  
Iasi, Romania, August 2018

**Econometrics and Statistics Seminar**  
University of Bonn, Germany, July 2018

**Bonn Mannheim Workshop for PhD students (discussant)**  
University of Bonn, Germany, May 2018

**BGSE Brown Bag Seminar**  
University of Bonn, Germany, July 2017

**Bonn Mannheim Workshop for PhD students (discussant)**  
University of Mannheim, Germany, May 2017

**Social Network Analysis Summer School**  
Saint Petersburg, Russia, August 2013

## **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, pandas, SAS Base  
                          Intermediate skills in Wolfram Mathematica, Matlab, Jekyll  
                          Basic skills in Stata, EViews

**MISCELANEA**

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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