MARINA KHISMATULLINA

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RESEARCH INTERESTS

Econometrics, Nonparametric Statistics, Applied Time Series Analysis

EDUCATION AND AFFILIATIONS

2021 - present Erasmus School of Economics, Erasmus University Rotterdam

Assistant Professor

2019 - 2021 Institute of Finance and Statistics, University of Bonn

Research Fellow

2015 - 2021 Bonn Graduate School of Economics, University of Bonn

Ph.D. in Economics Summa cum laude

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)

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)

2019 - 2021

WORKSHOPS AND PRESENTATIONS

2022 NESG 2022, COMPSTAT 2022, IASC-ARS Interim Conference (scheduled)

2021 Vrije Universiteit Amsterdam, University of Amsterdam, Erasmus University Rotterdam,

University of Exeter, University of Mannheim, University of Connecticut (invited), HCM

Symposium (Bonn), Panel Data Workshop (Amsterdam)

2020 University of Bonn

2019 CMStatistics 2019

2018 COMPSTAT 2018, CMStatistics 2018, University of 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

REFEREEING

The Econometrics Journal, Journal of Business & Economic Statistics

DEPARTMENTAL SERVICE

Co-organiser of the 2nd International Econometrics PhD conference, November 2022, Erasmus University Rotterdam

Co-organiser of Differential privacy reading group, academic years 2021/2022, 2022/2023, Erasmus University Rotterdam

Member of the recruiting committee, academic years 2019/20 and 2020/21, University of Bonn Co-organiser of Bonn-Mannheim Workshop for PhD students, May 2018, University of Bonn Cohort representative, academic year 2015/2016, University of Bonn Head of the graduation committee, 2012, Moscow State University

Union representative, 2007 - 2012, Moscow State University

TEACHING EXPERIENCE

Erasmus University Rotterdam

Lecturer, Mathematical Methods (B.Sc), academic year 2021/2022

Case supervisor, Seminar Cases in Quantitative Marketing (M.Sc.), academic year 2021/2022

University of Bonn

Lecturer, Computational Statistics (M.Sc.), academic year 2020/2021 Lecturer, Wissenschaftliches Arbeiten (B.Sc.), academic year 2020/2021

TA, Econometrics II for PhD, academic years 2017/2018, 2018/2019, 2019/2020

TA, Econometrics I for PhD, academic years 2018/2019, 2019/2020 TA, Mathematics for Economists (M.Sc.), academic year 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

SKILLS

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

Programming: Advanced skills in R (creator of the package Multiscale), Git, LaTeX, Python, SAS

Intermediate skills in Wolfram Mathematica, Matlab, Jekyll

Basic skills in Stata, EViews

MISCELLANEA

Citizenship: Russian

Hobbies: Books, microblogging, biking and jogging

Marital status: Married