# 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: 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 Prof. Dr. Joachim Freyberger

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freyberger@uni-bonn.de

Prof. Dr. Alois Kneip University of Bonn +49 228 73 9263 akneip@uni-bonn.de