Ratmir Miftachov

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EDUCATION

Humboldt University of Berlin   Berlin, Germany
PhD Candidate in Statistics   *May 2021 - expected: Mar. 2026*
- Supervisor: Wolfgang Härdle

Princeton University   Princeton, United States
Visiting Researcher, ORFE Department   *May 2023, Aug. - Dec. 2024*
- Invited by Jianqing Fan

University College London   London, United Kingdom
Visiting Researcher, Department of Computer Science   *Aug. 2023*
- Invited by Tomaso Aste

University of Mannheim   Mannheim, Germany
Master of Science in Economics with Distinction   *Sept. 2018 - Sept. 2020*
- Semester abroad at ETH/UZH (Zurich, Switzerland)

University of Cologne   Cologne, Germany
Bachelor of Science in Economics with Distinction   *Sept. 2015 - Febr. 2018*
- Finished one semester faster

WORK EXPERIENCE

Applied Scientist Intern, Amazon   Paris, France
Research on GenAI for tabular data   *Since July 2025*

Research Associate, Department of Mathematics
SFB 1294 'Nonlinear statistical inverse problems', HU Berlin   *Aug. 2023 - July 2025*

Supervision Master's thesis
Mustafa Suman on 'Early Stopping for Random Forest Classifier' (together w/ Markus Reiß)   *2024*

Teaching Assistant
'Statistical Learning and Data Science' (Master's level), HU Berlin   *Spring, Fall 2022*

Associated researcher, DeSBi
'Deep Learning and Statistics Towards Understanding Structured Biomedical Data', HU Berlin   *Since Mar. 2023*

Research Associate, Department of Economics
IRTG 1792 'High-dimensional nonstationary time series', HU Berlin   *May 2021 - Feb. 2023*

Research Intern, German Federal Bank   *Summer 2018*
Department General Statistics, Frankfurt am Main, Germany   *[slides][code]*

RESEARCH PROJECTS

Early Stopping for Regression Trees
Submitted   *[paper][slides][code]*
- Proved theoretical guarantees for a novel data-driven early stopping rule for the regression tree. Demonstrated its ability to significantly reduce computational costs compared to state-of-the-art methods.

EarlyStopping: Implicit Regularization for Iterative Learning Procedures in Python
Submitted to Journal of Statistical Software (revise and resubmit)   *[paper][code]*
- Implemented a Python library for early stopping techniques for different algorithms, including a gradient descent variant, conjugate gradient, tSVD, L2-boosting, and the regression tree.

Early Stopping for Random Forest Classifier
Work-in-Progress   *[code]*
- Extended previous work to the random forest classifier. The early stopped forest is computationally efficient, has significantly fewer nodes, and its prediction performance is on par with the deeply grown forest.

Shapley Curves: A Smoothing Perspective

Published at Journal of Business and Economic Statistics   *[paper][slides][code]*

- Derived minimax rates for nonparametric Shapley curves as a variable importance measure and established a novel wild bootstrap procedure for finite sample inference.

Risk-Premia in the Bitcoin Market

Submitted   *[paper][slides][code]*

- Analyzed Bitcoin option data through the nonparametric pricing kernel and identified a different risk appetite compared to the S&P 500 based on a novel clustering algorithm.

TALKS

Mathematical Statistics Seminar (invited)	Berlin, Germany
Weierstrass Institute of Applied Analysis and Stochastics	*May. 2025*
Workshop on Early Stopping (invited)	Paris, France
Institut Henri Poincaré	*Mar. 2025*
Statistics Lab Seminar (invited)	Princeton, United States
Princeton University	*Oct. 2024*
International Conference on Computational Statistics (invited)	London, United Kingdom
University of London	*Aug. 2023*
Conference Statistical Foundations of Data Science	Princeton, United States
Princeton University	*May 2023*
Conference Recent Advances in Statistics and Data Science	Rutgers NJ, United States
Rutgers University	*May 2023*
Conference Statistics of Machine Learning (invited)	Prague, Czech Republic
Charles University	*Oct. 2022*

AWARDS & MISCELLANEOUS

PhD Scholarship of the German Academic Scholarship Foundation (Studienstiftung)

Merit-based Scholarship awarded to the top 0.5% of German students   *Since 2023*

- 4 years; approx. EUR 100,000

Dean's award for outstanding academic achievement

Awarded to the top 5% of 479 students in the Bachelor's program   *2017*

FREQUENTLY USED SKILLS

Languages: German (native), English, Russian

Software: Python (4 research projects, 1 statistical package), R (2 research projects, pre-PhD studies), Matlab (pre-PhD studies), Git (used across all projects), Cursor and RooCode

Mathematical statistics: likelihood inference, parametric and nonparametric regression (e.g. splines, kernel regression), experimental design, statistical hypothesis testing, bootstrap inference (finite and asymptotic), minimax theory, probability theory, time series estimation, GMM, basics of bayesian statistics (MCMC, variational inference)

Statistical learning: tree based algorithms (CART, bagged trees, random forest), boosting, classification (e.g. logistic regression, k-NN, SVM), causal inference (Rubin's causal model, Pearl's structural causal model), deep learning, cluster analysis, GANs, regularization techniques (e.g. LASSO, ridge, early stopping), dimensionality reduction (PCA, UMAP, LLE, t-SNE), LSTM, explainable ML (e.g. variable importance, SHAP), experience with transformers and LLMs, GenAI for tabular data (TabPFN, DoPFN, in-context-learning)