

Ratmir Miftachov

Humboldt University of Berlin, Germany, Department of Mathematics, Rudower Chaussee 25, 12489 Berlin
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Education

PhD in Statistics and Econometrics, Humboldt University Berlin, Berlin, Germany <i>Research interests: Nonparametric statistics, interpretable machine learning, financial econometrics</i> <i>Supervisor: Prof. Wolfgang Härdle</i>	<i>since 2021</i>
Research visit, ORFE Department, Princeton University, USA <i>Host: Prof. Jianqing Fan</i>	<i>May 2023</i>
MSc in Economics, University Mannheim, GER University of Mannheim, Mannheim, Germany <i>Thesis: Regularized Estimation in High-Dimensional Vector Autoregressive Models</i> <i>Supervisor: Prof. Carsten Trenkler</i>	<i>2018 - 2020</i>
Visiting Semester, ETH Zurich/University of Zurich, CH	<i>Fall 2019</i>

Academic Work Experience

Research Associate at SFB 1294, "Data Assimilation", HU Berlin <i>Department of Mathematics, Supervisor: Prof. Markus Reiss</i>	<i>2023 – 2025</i>
Research Associate at IRTG 1792, HU Berlin	<i>2021 – 2022</i>
Teaching Assistant in a Data Science course (Master)	<i>Fall 2022</i>
Intern Time Series Analysis, German Federal Bank <i>Department General Economic Statistics, Frankfurt, GER</i> <i>Supervisor: Dr. Karsten Webel</i>	<i>Spring 2018</i>

Awards

PhD Scholarship, German Academic Scholarship Foundation <i>Awarded to fewer than 0.5% of German students</i>	<i>since 2023</i>
Dean's Award <i>Awarded to top 5% out of 479 students in Bachelor</i>	<i>June 2017</i>

Presentations (selected)

COMPSTAT 2023, London, UK	<i>Aug. 2023</i>
Conference Statistical Foundations of Data Science and their Application, Princeton U, USA	<i>May 2023</i>
Conference on Recent Advances in Statistics and Data Science, Rutgers U, USA	<i>May 2023</i>
Conference Statistics of ML, Prague, Czech Republic	<i>Oct. 2022</i>
COST Fintech and Artificial Intelligence in Finance (online)	<i>Mar. 2022</i>

Miscellaneous

Advanced in R, MATLAB, Python, LaTeX, Git
Fluent in German (native), Russian and English