

Ratmir Miftachov

Humboldt University of Berlin, Germany, Department of Mathematics, Rudower Chaussee 25, 12489 Berlin
miftachr@hu-berlin.de, Citizenship: German, Date of Birth: 17.02.1997

Education

PhD in Statistics

since 2021

Humboldt University of Berlin, Germany

Research interests: Statistical machine learning, financial econometrics

Supervisor: Prof. Wolfgang Härdle

Visiting researcher

Fall 2024

ORFE Department, Princeton University, USA

May 2023

Supervisor: Prof. Jianqing Fan

MSc in Economics

2018 - 2020

University of Mannheim, Mannheim, Germany

Thesis: Regularized Estimation in High-Dimensional Vector Autoregressive Models

Supervisor: Prof. Carsten Trenkler

Visiting Semester, ETH Zurich/University of Zurich, CH

Fall 2019

Academic Work Experience

Research Associate at SFB 1294, "Data Assimilation", HU Berlin

2023 - 2025

Department of Mathematics, Supervisor: Prof. Markus Reiss

Supervision

Fall 2024

MSc-thesis: Mustafa Suman on 'Early Stopping for Random Forest Classifier' (together w/ Markus Reiss)

Teaching Assistant in courses for Data Science (Master's level)

Spring, Fall 2022

Research Associate at IRTG 1792, HU Berlin

2021 - 2022

Intern Time Series Analysis, German Federal Bank

Spring 2018

Department General Economic Statistics, Frankfurt, GER

Supervisor: Dr. Karsten Weber

Awards & Affiliations

PhD Scholarship, German Academic Scholarship Foundation

since 2023

Awarded to fewer than 0.5% of German students

Associated researcher at DeSBI, HU Berlin

since 2023

Deep Learning and Statistics Towards Understanding Structured Biomedical Data

Dean's Award

June 2017

Awarded to top 5% out of 479 students in Bachelor

Presentations (selected)

COMPSTAT 2023, London, UK (invited)

Aug. 2023

Conference Statistical Foundations of Data Science and their Application, Princeton U, USA

May 2023

Conference on Recent Advances in Statistics and Data Science, Rutgers U, USA

May 2023

Conference Statistics of ML, Prague, Czech Republic (invited)

Oct. 2022

Miscellaneous

Advanced in R, MATLAB, Python, LaTeX, Git

Fluent in German (native), English and Russian