

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

2021 Vrije Universiteit Amsterdam, University of Amsterdam, Erasmus University Rotterdam, University of Exeter, University of Mannheim, University of Connecticut (invited), HCM Symposium

2020 University of Bonn

2019 CMStatistics 2019

- 2018** The 23rd International Conference on Computational Statistics
CMStatistics 2018
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-)ORGANISED

Bonn Mannheim Workshop for PhD student, May 2018

REFEREEING

The Econometrics Journal

TEACHING EXPERIENCE

University of Bonn

Lecturer, Computational Statistics (M.Sc.), Summer 2021

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

Marital status: Married