Curriculum Vitae

# STANISLAV A. ANATOLYEV

*Access Industries Professor of Economics*
*New Economic School*
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*Skolkovo, Moscow, Russia, 143026*
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*Web: http://www.nes.ru/~sanatoly*

## Professional Status

Permanent positions:

Full Professor, New Economic School, Moscow, 2009–present

Associate Professor (tenured), New Economic School, Moscow, 2007–2008

Assistant Professor (tenure track), New Economic School, Moscow, 2000–2006

Visiting positions:

Fernand Braudel Senior Fellow, European University Institute, Florence, Italy, Nov 2013–May 2014

Researcher, Bank of Finland Institute for Economies in Transition (BOFIT), Helsinki, Finland, Jan–Apr 2005

Visiting lecturer, New Economic School, Moscow, May–Jun 1998, May–Jun 1999

Academic background:

University of Wisconsin-Madison, Ph.D., Economics, 2000

University of Wisconsin-Madison, M.Sc., Economics, 1997

New Economic School, Moscow, M.A., Economics, *cum laude*, 1995

Moscow Physico-Technical Institute, Diploma, Applied Mathematics, 1992

## Research Interests in Econometrics

Method of moments:

Many instruments, many regressors, optimal instruments, redundancy of moment conditions, empirical likelihood

Time series modeling, estimation and testing:

Asset return prediction, directional forecasting, testing for predictability, asymmetric loss, sequential testing, copulas

Computational econometrics:

Computation of boundaries for sequential tests

## Publications and Research Papers

Books:

Stanislav Anatolyev and Nikolay Gospodinov. *Methods for Estimation and Inference in Modern Econometrics*. CRC Press, Taylor & Francis. June 06, 2011. 234 pages. ISBN: 9781439838242

Articles in refereed journals:

Anatolyev, Stanislav and Kobotaev, Nikita (2016) “Modeling and forecasting realized covariance matrices with accounting for leverage”, *Econometric Reviews*, forthcoming

Anatolyev, Stanislav and Tarasyuk, Irina (2015) “Missing mean does no harm to volatility!”, *Economics Letters*, vol. 134, pp. 62–64

Anatolyev, Stanislav and Khrapov, Stanislav (2015) “Right on target, or is it? The role of distributional shape in variance targeting”, *Econometrics*, vol. 3, no. 3, pp. 610–632

Anatolyev, Stanislav, Khabibullin, Renat, and Prokhorov, Artem (2014) “An algorithm for constructing high dimensional distributions from distributions of lower dimension”, *Economics Letters*, vol. 123, no. 3, pp. 257–261

Anatolyev, Stanislav (2013) “Instrumental variables estimation and inference in the presence of many exogenous regressors”, *Econometrics Journal*, vol. 16, no. 1, pp. 27–72

Abutaliev, Albert and Anatolyev, Stanislav (2013) “Asymptotic variance under many instruments: numerical computations”, *Economics Letters*, vol. 118, no. 2, pp. 272–274

Anatolyev, Stanislav (2012) “Inference in regression models with many regressors”, *Journal of Econometrics*, vol. 170, no. 2, pp. 368–382

Anatolyev, Stanislav and Kosenok, Grigory (2011) “Another numerical method of finding critical values for the Andrews stability test”, *Econometric Theory*, vol. 28, no. 1, pp. 239–246

Anatolyev, Stanislav and Gospodinov, Nikolay (2011) “Specification testing in models with many instruments”, *Econometric Theory*, vol. 27, no. 2, pp. 427–441

Anatolyev, Stanislav and Gospodinov, Nikolay (2010) “Modeling financial return dynamics via decomposition”, *Journal of Business & Economic Statistics*, vol. 28, no. 2, pp. 232–245

Anatolyev, Stanislav and Kosenok, Grigory (2009) “Tests in contingency tables as regression tests”, *Economics Letters*, vol. 105, pp. 189–192

Anatolyev, Stanislav (2009) “Nonparametric retrospection and monitoring of predictability of financial returns”, *Journal of Business & Economic Statistics*, vol. 27, no. 2, pp. 149–160

Anatolyev, Stanislav (2009) “Multi-market direction-of-change modeling using dependence ratios”, *Studies in Nonlinear Dynamics & Econometrics*, vol. 13, issue 1, article 5

West, Kenneth D., Wong, Ka-fu, and Anatolyev, Stanislav (2009) “Instrumental variables estimation of heteroskedastic linear models using all lags of instruments”, *Econometric Reviews*, vol. 28, no. 5, pp. 441–467

Anatolyev, Stanislav (2009) “Robustness of residual-based bootstrap to composition of serially correlated errors”, *Journal of Statistical Computation and Simulation*, vol. 79, no. 3, pp. 315–320

Anatolyev, Stanislav (2009) “Dynamic modeling under linear-exponential loss”, *Economic Modelling*, vol. 26, no. 1, pp. 82–89

Anatolyev, Stanislav (2008) “Method-of-moments estimation and choice of instruments: numerical computations”, *Economics Letters*, vol. 100, no. 2, pp. 217–220

Anatolyev, Stanislav (2008) “A 10-year retrospective on the determinants of Russian stock returns”, *Research in International Business and Finance*, vol. 22, no. 1, pp. 56–67

Anatolyev, Stanislav and Kitov, Victor (2007) “Using all observations when forecasting under structural breaks”, *Finnish Economic Papers*, vol. 20, no. 2, pp. 166–176

Anatolyev, Stanislav (2007) “Redundancy of lagged regressors revisited”, *Econometric Theory*, vol. 23, no. 2, pp. 364–368

Anatolyev, Stanislav (2007) “Optimal instruments in time series: a survey”, *Journal of Economic Surveys*, vol. 21, no. 1, pp. 143–173

Anatolyev, Stanislav and Shakin, Dmitry (2007) “Trade intensity in the Russian stock market: dynamics, distribution and determinants”, *Applied Financial Economics*, vol. 17, no. 2, pp. 87–104

Anatolyev, Stanislav (2006) “Kernel estimation under linear-exponential loss”, *Economics Letters*, vol. 91, no. 1, pp. 39–43

Anatolyev, Stanislav (2005) “GMM, GEL, serial correlation and asymptotic bias”, *Econometrica*, vol. 73, no. 3, pp. 983–1002

Anatolyev, Stanislav and Gerko, Alexander (2005) “A trading approach to testing for predictability”, *Journal of Business & Economic Statistics*, vol. 23, no. 4, pp. 455–461

Anatolyev, Stanislav and Kosenok, Grigory (2005) “An alternative to maximum likelihood based on spacings”, *Econometric Theory*, vol. 21, no. 2, pp. 472–476

Anatolyev, Stanislav (2004) “Inference when a nuisance parameter is weakly identified under the null hypothesis”, *Economics Letters*, vol. 84, no. 2, pp. 245–254

Anatolyev, Stanislav (2003) “The form of the optimal nonlinear instrument for multiperiod conditional moment restrictions”, *Econometric Theory*, vol. 19, no. 4, pp. 602−609

Anatolyev, Stanislav and Korepanov, Sergey (2003) “The term structure of Russian interest rates”, *Applied Economics Letters*, vol. 10, no. 13, pp. 867−870

Anatolyev, Stanislav (2003) “Redundancy of lagged regressors in a conditionally heteroskedastic time series regression”, *Econometric Theory*, vol. 19, no. 1, Problem 03.1.2, pp. 225–226

Anatolyev, Stanislav (2002, 2003) “Autoregression and redundant instruments”, *Econometric Theory*, vol. 18, no. 6, Problem 02.6.2, p. 1461; vol. 19, no. 6, Solution 02.6.2, pp. 1197–1198

Anatolyev, Stanislav (2002, 2003) “Durbin–Watson statistic and random individual effects”, *Econometric Theory*, vol. 18, no. 5, Problem 02.5.1, pp. 1273–1274; vol. 19, no. 5, Solution 02.5.2, pp. 882–883

Anatolyev, Stanislav and Vasnev, Andrey (2002) “Markov chain approximation in bootstrapping autoregressions”, *Economics Bulletin*, vol. 3, no. 19, pp. 1−8

Anatolyev, Stanislav (2001, 2002) “Conditional and unconditional correlatedness and heteroskedasticity”, *Econometric Theory*, vol. 17, no. 3, Problem 01.3.2, p. 669; vol. 18, no. 3, Solution 01.3.2, pp. 820–821

Anatolyev, Stanislav (2001) “Serial correlation and asymptotic variance”, *Econometric Theory*, vol. 17, no. 5, Problem 01.5.3, p. 1026

Anatolyev, Stanislav (1999) “Nonparametric estimation of nonlinear rational expectations models”, *Economics Letters*, vol. 62, no. 1, pp. 1–6

<u>Articles in Russian:</u>

Anatolyev, Stanislav (2013) “Objects of nonstructural time series modeling”, *Quantile*, no. 11, pp. 1–11

Anatolyev, Stanislav and Gospodinov, Nikolay (2012) “Asymptotics of near unit roots”, *Quantile*, no. 10, pp. 57–71

Anatolyev, Stanislav (2009) “Nonparametric regression”, *Quantile*, no. 7, pp. 37–52

Anatolyev, Stanislav and Tsyplakov, Alexander (2009) “Where to find data on the Web?” *Quantile*, no. 6, pp. 59–71

Anatolyev, Stanislav (2008) “Review of English textbooks in time series analysis”, *Quantile*, no. 5, pp. 49–55

Anatolyev, Stanislav (2008) “Making econometric reports”, *Quantile*, no. 4, pp. 71–78

Anatolyev, Stanislav (2007) “The basics of bootstrapping”, *Quantile*, no. 3, pp. 1–12

Anatolyev, Stanislav (2007) “Review of English textbooks in econometrics”, *Quantile*, no. 3, pp. 73–82

Anatolyev, Stanislav (2007) “Optimal instruments”, *Quantile*, no. 2, pp. 61–69

Anatolyev, Stanislav (2006) “Testing for predictability”, *Quantile*, no. 1, pp. 39–44

Anatolyev, Stanislav (2005) “Asymptotic approximations in modern econometrics”, *Ekonomika i Matematicheskie Metody*, vol. 41, no. 2, pp. 84–94

<u>Work in progress:</u>

“Sequential testing with uniformly distributed size”, with Grigory Kosenok

“Uncovering the skewness news impact curve”, with Anton Petukhov

“Multivariate return decomposition: theory and implications”, with Nikolay Gospodinov

“Foreign exchange predictability during the financial crisis: implications for carry trade profitability”, with Nikolay Gospodinov, Ibrahim Jamali and Xiaochun Liu

“Asymptotics of diagonal elements of projection matrices under many instruments/regressors”, with Pavel Yaskov

<u>Unpublished manuscripts:</u>

“Directional prediction of returns under asymmetric loss: direct and indirect approaches”, with Natalia Kryzhanovskaya

“Inference about predictive ability when there are many predictors”

“A unifying view of some predictability tests”

“Approximately optimal instrument for multiperiod conditional moment restrictions”

“Conditional serial correlation consistent modeling of conditional heteroskedasticity”

“Capital expenditures financing in Russia”, with Galina Ovtcharova (NES working paper WP/2001/030)

Teaching materials:

“Intermediate and advanced econometrics: problems and solutions”, New Economic School, first edition, 2002; second edition, 2005; third edition, 2009

“Lecture notes: advanced econometrics” (in Russian), New Economic School, 2003

“Lecture notes: intermediate econometrics” (in Russian), New Economic School, 2002, second edition, 2003

## Professional Visits, Conference and Seminar Presentations

Guest visits:

Pontificia Universidad Católica de Valparaíso, Chile, January 6–26, 2016

University of Sydney School of Economics, Sydney, Australia, September 28–October 21, 2014

Centre Interuniversitaire de Recherche d’Economie Quantitatif (CIREQ), Montreal, Canada, August 1–21, 2010; November 10–24, 2007; April 18–29, 2006; October 24–30, 2003

Monash University, Melbourne, Australia, March 19–26, 2010

Queensland University of Technology, Brisbane, Australia, March 3–April 9, 2010

Humboldt Universität zu Berlin, School of Business and Economics, Berlin, Germany, March 19–25, 2008

University of Helsinki and HECER, Helsinki, Finland, October 19–22, 2008; March 19–31, 2007

Central Bank of Sweden (Riksbank), Stockholm, Sweden, March 7–9, 2005

Presenter at conferences:

XXXVI New Economic School research conference, Moscow, November 26–27, 2015

European Economic Association annual congress, University of Mannheim, Germany, August 24–27, 2015

Annual Conference of International Association for Applied Econometrics, University of Macedonia, Thessaloniki, Greece, June 25–27, 2015

2nd International Workshop in Financial Markets and Nonlinear Dynamics, ESSCA, Paris, June 4–5, 2015

Research conference “Modern econometric tools and applications”, Higher School of Economics, Nizhny Novgorod, September 18–20, 2014 (invited talk “Many instruments and regressors”)

XXXIII New Economic School research conference, Moscow, October 11–12, 2013

Research workshop “Achievements and Prospects of Econometric Studies in Russia”, Kazan Federal University, Kazan, July 23, 2013

Econometric Society European meeting, University of Oslo, Norway, August 25–29, 2011

New Economic School retreat, Ventspils, May 6–9, 2011

XXVIII New Economic School research conference, Moscow, November 11–13, 2010

XXVI New Economic School research conference, Moscow, November 12–14, 2009

XXIV New Economic School research conference, Moscow, November 6–8, 2008

2008 North American Winter Meeting of Econometric Society, New Orleans, Louisiana, January 4–6, 2008

CIREQ conference on GMM, Montreal, Canada, November 16–17, 2007

XXII New Economic School research conference, Moscow, November 8–10, 2007

2007 North American Summer Meeting of Econometric Society, Duke University, Durham, June 21–24, 2007

XX New Economic School research conference, Moscow, November 9–11, 2006

Econometric Society European meeting, University of Vienna, Austria, August 24–28, 2006

European Economic Association annual congress, University of Vienna, Austria, August 24–28, 2006

2006 North American Summer Meeting of Econometric Society, University of Minnesota, Minneapolis, June 22–25, 2006

XVIII New Economic School research conference, Moscow, November 3–5, 2005

9th Econometric Society World Congress, London, UK, August 18–25, 2005

XVI New Economic School research conference, Moscow, October 14–16, 2004

Econometric Society European meeting, University Carlos III–Madrid, Leganés, Spain, August 19–24, 2004

XIV New Economic School research conference, Moscow, October 9–11, 2003

European Economic Association annual congress, Stockholm University, Sweden, August 20–24, 2003

North American summer meeting of the Econometric Society, Kellogg School of Management, Northwestern University, June 26–29, 2003

VIII Spring Meeting of young economists, Catholic University of Leuven, Belgium, April 3–5, 2003

New Economic School Anniversary conference, Moscow, December 19–21, 2002

XII New Economic School research conference, Moscow, October 3–5, 2002

Econometric Study Group annual conference, University of Bristol, United Kingdom, July 18–20, 2002

VII Spring Meeting of young economists, University of Paris 1 Panthéon–Sorbonne, France, April 18–20, 2002

X New Economic School research conference, Moscow, November 1–3, 2001

North American summer meeting of the Econometric Society, University of Maryland, College Park, June 21–24, 2001

Presenter at seminars:

2016: Pontificia Universidad Católica de Valparaíso, Chile; Universidad Adolfo Ibáñez, Santiago, Chile

2015: CERGE-EI, Czech Republic

2014: University of Sydney, Australia (twice); University of New South Wales, Australia; European University Institute, Italy; Einaudi Institute for Economics and Finance, Italy; Università Ca' Foscari Venezia, Italy; Università di Padova, Italy

2013: CREST, France; PreMoLab, Institute for Information Transmission Problems RAS, Moscow

2011: Oxford University, Nuffield College, UK; University of Exeter, UK; University of Glasgow, UK; London School of Economics, UK; University College London, UK; GREQAM, France; Tilburg University, Netherlands; Tinbergen Institute, Netherlands; Koç University, Turkey; University of Zurich, Switzerland

2010: University of Adelaide, Australia; University of New South Wales, Australia; Monash University, Australia; Queensland University of Technology, Australia; Erasmus University Rotterdam, Netherlands; University of Groningen, Netherlands; Lund University, Sweden

2009: CERGE-EI, Czech Republic; University of Copenhagen, Denmark; Tinbergen Institute Amsterdam, Netherlands; ECARES, Universite Libre de Bruxelles, Belgium; Catholic University of Leuven, Belgium; Einaudi Institute for Economics and Finance, Italy; Università degli Studi dell'Insubria, Italy; Università di Bologna, Italy; European University Institute, Italy

2008: Boğaziçi University, Turkey; Bilkent University, Turkey; Bar-Ilan University, Israel; University of Haifa, Israel; Kyiv School of Economics, Ukraine; Humboldt Universität zu Berlin, Germany; Central European University, Hungary; Baltic International Centre for Economic Policy Studies, Latvia; University of Helsinki, Finland; London School of Economics, UK; University of Warwick, UK

2007: CIREQ and Concordia University, Canada; University of Helsinki, Finland

2006: University of Toronto, Canada; Queen’s University, Canada; CIREQ and Concordia University, Canada

2005: Bank of Finland Institute for Economies in Transition, Finland; Swedish Central Bank (Riksbank), Sweden; Stockholm University, Sweden; Helsinki University, Finland

2003: CIREQ and McGill University, Canada; Catholic University of Leuven; Econometric Institute, Erasmus University Rotterdam, Netherlands

2000: Rutgers University–New Brunswick, USA; University of British Columbia, Canada; University of Virginia, USA; Indiana University–Bloomington, USA; Pennsylvania State University, USA

1999: University of Wisconsin–Madison, USA

Discussant:

2nd International Workshop in Financial Markets and Nonlinear Dynamics, ESSCA, Paris, June 4–5, 2015

2008 North American Winter Meeting of Econometric Society, New Orleans, Louisiana, January 4–6, 2008

XX New Economic School research conference, Moscow, November 9–11, 2006

Economics workshop, Central European University, Budapest, February 5–7, 2004

VIII New Economic School research conference, Moscow, November 2–4, 2000

## Teaching

Courses taught at New Economic School:

*Econometrics 4 (Advanced Master's Econometrics)*: 2000–2011

*Econometrics 3 (Intermediate Master's Econometrics)*: 1998–2011

*Applied Time Series Econometrics*: 2001–2015

*Advanced Topics in Econometrics*: 2001–2015

*Topics in Time-Series Econometrics*: 2002

*Topics in Cross-Sectional Econometrics*: 2001

Courses taught elsewhere:

*Estimation and Inference in Parametric Econometric Models*, PreMoLab, Institute for Information Transmission Problems RAS, Moscow, 2013

*Methodology of Research*, Higher School of Economics, Nizhniy Novgorod, 2013

*Applied Econometrics*, Higher School of Economics, Nizhniy Novgorod, 2013

*Advanced Time Series Analysis*, Higher School of Economics, Nizhniy Novgorod, 2012

*Advanced Econometrics*, Higher School of Economics, Perm, 2011

*Selected Aspects of Econometrics*, Novosibirsk State University, Novosibirsk, 2011

*Advanced Econometrics*, Higher School of Economics, Moscow, 2010

*Applied Econometrics*, Belarusian Central Bank and BEROC summer school, Minsk, Belarus, 2010

*Modern Instrumental Methods in Economic Theory: Econometrics*, Higher School of Economics, Moscow, 2009

*Econometrics and its Applications to Policy Analysis: Applied Time Series Analysis*, EEA–EERC–INTAS Summer School, Kyiv, Ukraine, 2005

*Introduction to Time Series Econometrics*, NES and Institute for Economics and Finance Outreach Summer School, Almaty, Kazakhstan, 2002

*Statistics and Application of Mathematical Methods in Economics*, Center for Economic Research and World Bank, Tashkent, Uzbekistan, 2002

*Macroeconomic Modeling and Forecasting*, Ministry of Economic Development and Trade, Moscow, 2001

*Economic Statistics and Econometrics*, Graduate School of Business Administration, Moscow State University, 2001

*Econometrics III: Panel Data Analysis*, EERC–Russia Methodological Seminar, Moscow, 2001

*Econometrics II: Time Series Analysis*, EERC–Russia Methodological Seminar, Moscow, 2001

*Econometrics I: Estimation and Inference in Econometrics*, EERC–Russia Methodological Seminar, Moscow, 2000

*Applied Econometrics*, EERC Summer School, Issyk-Kul, Kyrgyz Republic, 2000

*International Trade and Finance*, Moscow International University, 1994–1995

Short courses:

Public lecture *Unconventional asymptotic methods*, BEROC, Minsk, September 18, 2015

Public lectures *Academic standards in the international economics science* and *Principles of time series prediction*, BEROC, Minsk, June 28, 2011

*Causality in Panel Data*, Institute for Economies in Transition, Moscow, 2001

*Time Series Econometrics* (with Mark Taylor), World Bank and Higher School of Economics, Moscow, 2000

Teaching assistantship:

*Graduate Econometrics I, II* (to Gautam Tripathi, Bruce Hansen), University of Wisconsin–Madison, 1999–2000

*Graduate Macroeconomics I, II* (to Kenneth West, Rodolfo Manuelli), University of Wisconsin–Madison, 1996–1997

## Other Professional Activities

Program committees:

Research conference "Modern econometric tools and applications", Nizhny Novgorod, 2014 (chair of program committee)

Econometric Society European Meetings 2006, Econometrics and Empirical Economics

Referee for agencies:

National Science Foundation, USA

Social Sciences and Humanities Research Council of Canada

Editorial boards:

Founding Editor, Editor, *Quantile*, 2006–present

Editorial Board, *International Econometric Review*, 2006–present

Referee for scientific journals:

*Econometrica* (multiple); *Econometric Theory* (multiple); *Journal of Econometrics* (multiple); *Journal of Business & Economic Statistics* (multiple); *Review of Economics and Statistics*; *Econometrics Journal* (multiple); *Econometric Reviews* (multiple); *Journal of American Statistical Association*; *Economics Letters* (multiple); *Studies in Nonlinear Dynamics & Econometrics*; *Journal of Money, Credit, and Banking* (multiple); *Journal of Economic Dynamics and Control*; *International Journal of Forecasting*; *Journal of Empirical Finance*; *Quantitative Finance* (multiple); *Computational Statistics and Data Analysis*; *Journal of Statistical Computation and Simulation*; *Economic Modeling* (multiple); *Global Finance Journal*; *Applied Economics* (multiple); *Emerging Markets Finance and Trade* (multiple); *Economics Bulletin* (multiple); *Statistica Neerlandica*; *Finnish Economic Papers*; *Экономика и математические методы* (multiple), *Прикладная эконометрика*

Expert:

Evaluation of Higher School of Economics grant proposals, 2011–2012

Outside evaluation of Higher School of Economics econometrics program

EERC Research Workshops: Kyiv, Ukraine, July 2002; Moscow, December 2001; Konobeevo, Moscow region, July 2001; Moscow, December 2000; Moscow, July 2000

Membership of professional societies:

Econometric Society

European Economic Association

American Statistical Association

Master's students supervised and co-supervised (with placement):

2015–2016: Evgeniy Smirnov, Nikita Toropov

2014–2015: Alina Babenko (WorldQuant, Moscow), Sergei Kurochkin, Irina Tarasyuk

2013–2014: Vasily Afonin (Deutsche Bank AG, Moscow), Alexei Chugunov, Lidia Erdman, Mikhail Makhyanov, Anna Mazur, Alexander Moskalev (Ph.D. program, University of Michigan), Evgeny Penkin (Deutsche Bank AG, Moscow), Yaroslav Shelepko (Barclays Capital), Yulia Volkova, Andrey Zeleneev (Ph.D. program, Princeton University)

2012–2013: Rostislav Berezovskiy, Elena Buchatskaya (JPMorgan Chase & Co, London), Alexander Firstenko, Grigory Franguridi (Ph.D. program, Pennsylvania State University), Nikita Kobotaev (VTB Capital, Moscow), Anton Petukhov (Ph.D. program, Sloan School of Management, MIT), Artem Tsalkovich, Matvey Vinokurov (Megafon, Moscow)

2011–2012: Albert Abutaliev (Barclays Capital, London), Konstantin Egorov (Ph.D. program, Economics, Penn State University), Alexey Goncharenko (Oliver Wyman, Russia), Sergey Korovin, Maksim Kovalev (Europa Finance), Alexander Kuznetsov, Eduard Mingazhev (Deutsche Bank AG, Moscow), Evgeny Uskov (Highload Lab), Artem Zaigrin (Deutsche Bank AG, Moscow)

2010–2011: Oleg Groshev (Oliver Wyman, Russia), Alexei Ermilov, Lyudmila Kaurova (Troika Dialog, Moscow), Renat Khabibullin (Barclays Capital, Russia)

2009–2010: Alexey Balaev (Economic Expert Group, Moscow), Yury Bedny (GSA Capital Partners, London), Rodion Lomivorotov (OTP Bank, Moscow), Maxim Spiryaev (Barclays Capital, London)

2008–2009: Elena Reukova (Gazprombank, Moscow), Stanislav Mikheev (Kiel Institute for the World Economy), Pavel Krupsky (Ph.D. program, University of British Columbia), Natalya Kryzhanovskaya

2007–2008: Alexander Migita (Deutsche Bank, London), Ivan Mirgorodsky (Unicredit, Moscow), Victoria Belyakova (Renaissance Capital, Moscow), Pavel Yaskov (graduate studies in mathematics, Moscow)

2006–2007: Victoria Stepanova (Deutsche Bank, New York), Danila Deliya (Deutsche Bank, Hong Kong), Alexey Belkin (HSBC Bank, Moscow), Victor Kitov (graduate studies in mathematics, Moscow)

2005–2006: Konstantin Golyaev (Ph.D. program, University of Minnesota), Yaroslav Volkov (CEFIR, Moscow), Egor Matveev (Ph.D. program, Rochester University)

2004–2005: Sergey Belousov (Alfa-Bank, Moscow), Sergey Popov (Ph.D. program, University of Illinois at Urbana-Champaign)

2003–2004: Alexander Varakin (Metalloinvest, Moscow), Natalia Guseva (Ph.D. program, Universitat Pompeu Fabra), Olga Zagvozdkina (Deloitte, Moscow), Boris Livshitz (Carana Corporation, Moscow), Andrey Shabalin (Ph.D. program, Statistics, University of North Carolina)

2002–2003: Alexander Gerko (Deutsche Bank, London), Sergey Korepanov (Russipoteka Bank, Moscow), Georgy Tchabakauri (Ph.D. program, London Business School), Kanat Khusainov (Almaty), Dmitry Shakin (Academy of National Economy, Russia)

2001–2002: Dmitriy Levtchenkov (Ph.D. program, Operations Research, Cornell University)

2000–2001: Andrey Vasnev (Ph.D. program, Tilburg University), Denis Agentov (ACNielsen Russia, Moscow)

Departmental service:

Director of NES Master in Economics program, 2011–present

Chair of NES Promotion and Tenure Committee, 2015–present

Acting Rector of NES, May-Sep 2013

Member of NES Succession Committee, 2013

Director of NES Research Center, 2003–2011

Secretary of NES Recruiting Committee, 2010–2011

Co-director of NES Research Center, 2001–2003

Member of NES International Examination Committee, 2002–2010

Member of NES Recruiting Committee, 2002, 2008

Chair of NES Library Committee, 2000–2003

Member of NES Library Committee, 2003–present

## Grants and Honors

Honors:

"For reforming non-reformable", New Economic School class of 2013

Professor of the year, NES Alumni Association, 2011

Best Professor, "Plainly about difficult", New Economic School class of 2010

Excellence in teaching award, New Economic School class of 2009

Best Professor, New Economic School class of 2008

Professor of the year, NES Alumni Association, 2007

Professor of the year, New Economic School class of 2007

Excellence in teaching award, New Economic School class of 2006

Cum Laude graduation, New Economic School, Moscow, 1995

Grants:

Access Industries Full Professor of Economics, Access Industries, 2009–present

Access Industries Associate Professor of Economics, Access Industries, 2007–2008

Access Industries Assistant Professor of Economics, Access Industries, 2003–2006

Swedish Professorship Award, Economics Education and Research Consortium–Russia and Eurasia Foundation, 2000–2003

Travel grant, 9th Econometric Society World Congress, London, 2005

Travel grants, VIIth Spring Meeting of Young Economists, Paris, 2002, and VIIIth Spring Meeting of Young Economists, Leuven, 2003

New Economic School supplementary grant, 1996–1997

Bullis Scholarship, University of Wisconsin, Department of Economics, 1995–1996

Open Society Institute grant, 1995–1996

Research Projects:

"Misspecification and forecasting", NES, 2015–2016

"Misspecification in financial econometric models", NES, 2014–2015

"Econometrics of many financial assets" (with Stanislav Khrapov), NES, 2013–2014

"Topics in financial econometrics II" (with Stanislav Khrapov), NES, 2012–2013

"Topics in financial econometrics" (with Stanislav Khrapov), NES, 2011–2012

"Topics in time series prediction" (with Igor Kheifets), NES, 2010–2011

"Topics in time series prediction", NES, 2009–2010

"Predictability and trading strategies in financial markets", NES, 2008–2009

"Directional predictability in financial and macroeconomic markets", NES, 2007–2008

"Issues in predictability in financial and macroeconomic markets", NES, 2006–2007

"Structural breaks and structural change in financial and other series", NES, 2005–2006

"Econometrics of financial markets: nonparametric methods", NES, 2004–2005

"Dynamics in Russian and other financial markets", NES, 2003–2004

"Dynamics and predictability in Russian financial markets", NES, 2002–2003

"Econometrics of moment conditions in time series", NES, 2001–2002

"Capital expenditures financing in Russia" (with Galina Ovtcharova), NES, 2000–2001