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New Economic School
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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:

Researcher, Bank of Finland Institute for Economies in Transition (BOFIT), Helsinki, Finland, January–April 2005
Visiting lecturer, New Economic School, Moscow, Summer 1998 and 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, structural stability

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 (2012) “Inference in regression models with many regressors”, *Journal of Econometrics*, accepted for publication

- Anatolyev, Stanislav and Kosenok, Grigory (2011) "Another numerical method of finding critical values for the Andrews stability test", *Econometric Theory*, forthcoming
- 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

Articles in Russian:

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

Anatolyev, Stanislav and Alexander Tsyplakov (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

Unpublished manuscripts:

“Instrumental variables estimation and inference in the presence of many exogenous regressors”

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

“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”

“Model complexity and model performance”, with Andrey Shabalin

“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:

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:

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, 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, 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, June 21–24, 2001

Presenter at seminars:

Oxford University, Nuffield College, United Kingdom, October 14, 2011
University of Exeter, United Kingdom, October 12, 2011
University of Glasgow, United Kingdom, October 10, 2011
London School of Economics, United Kingdom, October 6, 2011
University College London, United Kingdom, October 4, 2011
GREQAM, France, May 17, 2011
Tilburg University, Netherlands, May 4, 2011
Tinbergen Institute, Netherlands, April 29, 2011
Koç University, Turkey, April 22, 2011
University of Zurich, Switzerland, April 8, 2011
University of Adelaide, Australia, March 30, 2010
University of New South Wales, Australia, March 26, 2010
Monash University, Australia, March 19, 2010
Queensland University of Technology, Australia, March 18, 2010
Erasmus University Rotterdam, Netherlands, February 25, 2010
University of Groningen, Netherlands, February 24, 2010

Lund University, Sweden, February 22, 2010
CERGE-EI, Czech Republic, March 12, 2009
University of Copenhagen, Denmark, March 10, 2009
Tinbergen Institute Amsterdam, Netherlands, March 6, 2009
ECARES, Universite Libre de Bruxelles, March 5, 2009
Catholic University of Leuven, Belgium, March 3, 2009
Einaudi Institute for Economics and Finance, Italy, January 15, 2009
Università degli Studi dell'Insubria, Italy, January 13, 2009
Università di Bologna, Italy, January 12, 2009
European University Institute, Italy, January 9, 2009
Boğaziçi University, Turkey, December 26, 2008
Bilkent University, Turkey, December 21, 2008
Bar-Ilan University, Israel, December 15, 2008
University of Haifa, Israel, December 11, 2008
Kyiv School of Economics, Ukraine, December 8, 2008
Humboldt Universität zu Berlin, Germany, November 24, 2008
Central European University, Hungary, November 17, 2008
Baltic International Centre for Economic Policy Studies, Latvia, November 3, 2008
Department of Economics, University of Helsinki, Finland, October 20, 2008
London School of Economics, United Kingdom, March 6, 2008
Department of Economics, University of Warwick, United Kingdom, March 5, 2008
CIREQ and Concordia University, Canada, November 12, 2007
Department of Economics, University of Helsinki, Finland, March 26, 2007
Department of Economics, University of Toronto, Canada, April 28, 2006
Department of Economics, Queen's University, Canada, April 27, 2006
CIREQ and Concordia University, Canada, April 24, 2006
Bank of Finland Institute for Economics in Transition, Helsinki, Finland, April 12, 2005
Research Division, Swedish Central Bank (Riksbank), Stockholm, Sweden, March 8, 2005
Department of Economics, Stockholm University, Sweden, March 8, 2005
Helsinki Center of Economic Research, Helsinki University, Finland, January 28, 2005
Bank of Finland Institute for Economics in Transition, Helsinki, Finland, January 17, 2005
CIREQ and McGill University, Montreal, Canada, October 30, 2003
Econometrics Workgroup, Catholic University of Leuven, Belgium, April 3, 2003
Econometric Institute, Erasmus University Rotterdam, Netherlands, April 2, 2003
Rutgers University–New Brunswick, USA, February, 2000
University of British Columbia, Canada, February, 2000
University of Virginia, USA, January, 2000
Indiana University–Bloomington, USA, January, 2000
Pennsylvania State University, USA, January, 2000
University of Wisconsin–Madison, USA, November, 1999

Discussant:

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: 2001–2011
Advanced Topics in Econometrics: 2001–2011
Topics in Time-Series Econometrics: 2002
Topics in Cross-Sectional Econometrics: 2001

Courses taught elsewhere:

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 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 Economics 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:

Econometric Society European Meetings 2006, Econometrics and Empirical Economics

Referee for agencies:

National Science Foundation

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*; *Econometric Reviews* (multiple); *Journal of American Statistical Association*; *Economics Letters*; *Studies in Nonlinear Dynamics & Econometrics*; *Journal of Money, Credit, and Banking* (multiple); *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*; *Statistica Neerlandica*; *Finnish Economic Papers*; *Экономика и математические методы* (multiple), *Прикладная эконометрика*

Expert:

Evaluation of Higher School of Economics grant proposals

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 (with placement):

Oleg Groshev, 2010–2011; Alexei Ermilov, 2010–2011; Lyudmila Kaurova, 2010–2011; Renat Khabibullin, 2010–2011; Alexey Balayev, 2009–2010; Yury Bedny, 2009–2010; Rodion Lomivorotov, 2009–2010; Maxim Spiryaev, 2009–2010; Elena Reukova, 2008–2009; Stanislav Mikheev, 2008–2009; Pavel Krupsky, 2008–2009 (Ph.D. program, Statistics, in University of British Columbia); Natalya Kryzhanovskaya, 2008–2009; Alexander Migita, 2007–2008 (intern in Deutsche Bank, London); Ivan Mirgorodsky, 2007–2008 (analyst in Unicredit, Moscow); Victoria Belyakova, 2007–2008 (analyst in Renaissance Capital, Moscow); Pavel Yaskov, 2007–2008 (graduate studies in mathematics, Moscow); Victoria Stepanova, 2006–2007 (intern in Deutsche Bank, New York); Danila Deliya, 2006–2007 (intern in Deutsche Bank, Hong Kong); Alexey Belkin, 2006–2007 (researcher in HSBC Bank, Moscow); Victor Kitov, 2006–2007 (graduate studies in mathematics, Moscow); Konstantin Golyaev, 2005–2006 (Ph.D. program, Economics, in University of Minnesota); Yaroslav Volkov, 2005–2006 (economist in CEFIR, Moscow); Egor Matveev, 2005–2006 (Ph.D. program, Economics, in Rochester University); Sergey Belousov, 2004–2005 (analyst in Alfa-Bank, Moscow); Sergey Popov, 2004–2005 (Ph.D. program, Economics, in University of Illinois at Urbana-Champaign); Alexander Varakin, 2003–2004 (specialist in Metalloinvest, Moscow); Natalia Guseva, 2003–2004 (Ph.D. program, Economics, in Universitat Pompeu Fabra); Olga Zagvozdina, 2003–2004 (business analyst in Deloitte, Moscow); Boris Livshitz, 2003–2004 (consultant in Carana Corporation, Moscow); Andrey Shabalin, 2003–2004 (Ph.D. program, Statistics, in University of North Carolina); Alexander Gerko, 2002–2003 (department head in Deutsche Bank, London); Sergey Korepanov, 2002–2003 (board of directors head at Russipoteka Bank); Georgy Tchabakauri, 2002–2003 (Ph.D. program at London Business School); Kanat Khusainov, 2002–2003 (in Almaty); Dmitry Shakin, 2002–2003 (researcher in Academy of National Economy, Russia); Dmitriy Levtchenkov, 2001–2002 (Ph.D. program, Operations Research, in Cornell University); Andrey Vasnev, 2000–2001 (Ph.D. program, Economics, in Tilburg University); Denis Agentov, 2000–2001 (market analyst in ACNielsen Russia, Moscow)

Departmental service:

Director of Master in Arts program, 2011– present
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:

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:

“Topics in financial econometrics” (with Stanislav Khrapov), NES Research Center, 2011–2012
“Topics in time series prediction” (with Igor Kheifets), NES Research Center, 2010–2011
“Topics in time series prediction”, NES Research Center, 2009–2010
“Predictability and trading strategies in financial markets”, NES Research Center, 2008–2009
“Directional predictability in financial and macroeconomic markets”, NES Research Center, 2007–2008
“Issues in predictability in financial and macroeconomic markets”, NES Research Center, 2006–2007
“Structural breaks and structural change in financial and other series”, NES Research Center, 2005–2006
“Econometrics of financial markets: nonparametric methods”, NES Research Center, 2004–2005
“Dynamics in Russian and other financial markets”, NES Research Center, 2003–2004
“Dynamics and predictability in Russian financial markets”, NES Research Center, 2002–2003
“Econometrics of moment conditions in time series”, NES Research Center, 2001–2002
“Capital expenditures financing in Russia” (with Galina Ovtcharova), NES Research Center, 2000–2001