

Anna Bykhovskaya

Department of Economics
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Employment

2022 – Assistant Professor, Duke, Department of Economics
2019 – 2022 Juli Plant Grainger Postdoctoral Fellow,
UW Madison, Department of Economics

Education

PhD, Economics, Yale University, 2019
Dissertation: “Peer Effects: Theory and Measurement”
Advisors: Peter C.B. Phillips, Larry Samuelson
MA, MPhil, Economics, Yale University, 2016
MA, Economics, *Cum Laude*, New Economic School, 2013
BS, MS, Mathematics (with specialization in probability theory),
Summa Cum Laude, Moscow State University, 2012

Research Interests

Time Series Econometrics, Matching and Market Design, Networks

Publications

“Cointegration in Large VARs” (with Vadim Gorin), *Annals of Statistics*, Vol. 50, No. 3, 2022
“Time Series Approach to the Evolution of Networks: Prediction and Estimation”, *Journal of Business and Economic Statistics*, Vol. 41, No. 1, 2023
“Stability in Matching Markets with Peer Effects”, *Games and Economic Behavior*, Vol. 122, July 2020
“Point Optimal Testing with Roots that are Functionally Local to Unity” (with Peter C.B. Phillips), *Journal of Econometrics*, Vol. 219, No. 2, 2020
“Boundary Limit Theory for Functional Local to Unity Regression” (with Peter C.B. Phillips), *Journal of Time Series Analysis*, Vol. 39, No. 4, 2018

Working papers

“Asymptotics of Cointegration Tests for High-Dimensional VAR(k)” (with Vadim Gorin), 2022, revise and resubmit, *Review of Economics and Statistics*

“The Local to Unity Dynamic Tobit Model” (with James A. Duffy), 2023

Conference publications

“Limiting variance of (β, α) -transformations”, *Proceedings of International Youth Scientific Forum “Lomonosov-2012”* (in Russian), 2012

“ (β, α) -transformations and codings”, *Proceedings of International Youth Scientific Forum “Lomonosov-2011”* (in Russian), 2011

Seminar and Conference Presentations

- 2023 *Workshop on Big Data in Economics and Finance*, Cambridge, UK
 Center for Econometrics and Business Analytics, online
 Triangle Econometrics Conference, UNC - Chapel Hill, USA
 UCSD, NUS, SMU, Indiana, Penn
- 2022 *NES30 Academic Conference in Memory of Gur Ofer*, online
 Virtual Time Series Seminar, online
 The Gary Chamberlain Online Seminar in Econometrics, online
 Cowles Conference on Econometrics, New Haven, USA
 International Conference on Econometrics and Statistics, online
 TSE, McGill, Duke, LSE, Oxford, Boston College, Bristol, Durham,
 UW Milwaukee, UC Riverside, Princeton, UVA (Math Colloquium),
 Northwestern
- 2021 *International Conference on Computational and Financial Econometrics*
 NES Alumni seminar, online
 European Summer Meeting of the Econometric Society, online
 North American Summer Meeting of the Econometric Society, online
 Ohio State, UW Madison, Cambridge, Hebrew University Jerusalem
- 2020 *Russian Integrable Probability Seminar*, online
- 2019 UC Berkeley, Cornell, UW Madison
- 2018 *International Conference on Game Theory*, Stony Brook University, USA
 Tripartite Conference, Singapore
 NYU Micro Theory Student Lunch, New York University, USA
- 2017 *NES 25th Anniversary Conference*, Moscow, Russia

Teaching

Duke:

Time Series Econometrics, Spring 2023 (master's)

PhD Econometrics, Spring 2023 (graduate)

UW Madison:

Economic Forecasting, Spring 2020, 2021, 2022 (undergraduate)

Mathematical Economics (Math Camp), Fall 2020, 2021 (graduate)

Yale University (teaching fellow):

General Economic Theory: Microeconomics, Fall 2015, 2016, Spring 2017, 2019 (graduate)

Intermediate Microeconomics, Spring 2016 (undergraduate)

New Economic School (teaching fellow):

Game Theory, Winter 2013 (master's)

Moscow School #57 (teaching fellow):

Evening math study group, 2007 – 2008 (middle school)

Professional Activities

Conference Organization:

Workshop on *Applications of Random Matrices in Economics and Statistics*,
May 2023, Oxford, UK

Referee Service: *Theoretical Economics*, *Econometric Theory*, *The Econometrics Journal*, *Oxford Bulletin of Economics and Statistics*, *Review of Economic Studies*, *Journal of Econometrics*, *Journal of Financial Econometrics*, *Journal of Business and Economic Statistics*

Other

Citizenship: USA, Russia

Languages: Russian (native), English (fluent), French (intermediate)

Software: C/C++, Gauss, Matlab, Mathematica, Stata, LaTeX