TATIANA KOMAROVA

Curriculum Vitae

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Department of Economics School of Social Sciences University of Manchester Oxford Road Manchester, M13 9PL United Kingdom

Email: tatiana.komarova@manchester.ac.uk

Phone: +44 0161-275-2674

RESEARCH FIELDS

Econometric Theory, Applied Econometrics

CURRENT POSITION

Professor of Econometrics, Department of Economics, University of Manchester , 2022 -- Present

Tenured Assistant Professor (Lecturer), Department of Economics, London School of Economics and Political Science, 2013 – 2022

Assistant Professor (Lecturer), Department of Economics, London School of Economics and Political Science, August 2008 - 2013

OTHER PROFESSIONAL EXPERIENCE

Visitor in the scientific programme "Data Linkage and Anonymisation", Isaac Newton Institute for Mathematical Sciences, Cambridge UK, July 2016 –December 2016

Visiting Assistant Professor, University of Virginia, Spring 2015

Cowles Foundation visitor, Spring 2013

Consulting Researcher at Microsoft Research, June-July 2010, Boston

Consulting Researcher at Microsoft Research, September 2009, Silicon Valley

EDUCATION

B.S.: Mathematics, Voronezh State University, Voronezh, Russia, 1999

M.S.: Mathematics, Voronezh State University, Voronezh, Russia, 2001

M.A.: Economics, New Economic School, Moscow, Russia, 2003

Ph.D.: Economics, Northwestern University, Evanston, Illinois, USA, 2008

WORKING PAPERS

"Multivariate Ordered Discrete Response Models", (with William Matcham), March 2023, submitted

"Identification and Formal Privacy Guarantees", (with Denis Nekipelov), October 2022, submitted

"The signaling role of auditing and the cost of debt capital in privately held firms: theory and evidence", (with S. Sundgren), February 2019

"Nonparametric Estimation of Private Value Densities in Ascending Auctions and Generalized Competing Risks Models", (with O. Linton and S. Srisuma), August 2022

WORK IN PROGRESS

"On Optimal Set Estimation for Partially Identified Binary Choice Models", with S.Khan and D. Nekipelov

"Ex-ante and Ex-post Subcontracting in Highway Procurement Markets", with J. Balat and E. Krasnokutskaya

"Nonparametric test for additivity", with J. Hidalgo and K. Nowakowicz

PUBLISHED PAPERS

"The Key Role of Absolute Risk in the Disclosure Risk Assessment of Public Data Releases", with V.J. Hotz, C.R. Bollinger, C.F. Manski, R. Moffitt, D. Nekipelov, A. Sojourner, B. Spencer, *Proceedings of the National Academy of Sciences of the United States of America*, 121(11), March 2024, https://doi.org/10.1073/pnas.2321882121

"Incorporating Social Welfare in Program-Evaluation and Treatment Choice", (with Debopam Bhattacharya), forthcoming, Review of Economics and Statistics

"Testing nonparametric shape restrictions", (with J. Hidalgo), forthcoming, Annals of Statistics

"Balancing Data Privacy and Usability in the Federal Statistical System", with V.J. Hotz, C.R. Bollinger, C.F. Manski, R. Moffitt, D. Nekipelov, A. Sojourner, B. Spencer, *Proceedings of the National Academy of Sciences of the United States of America*, 119 (31), July 2022, https://doi.org/10.1073/pnas.2104906119

"Preferences and Performance in Simultaneous First-Price Auctions: A Structural Analysis", (with M. Gentry and P. Schiraldi), *Review of Economic Studies*, *July 2022*, https://doi.org/10.1093/restud/rdac030

"On Monotone Strategy Equilibria in Simultaneous Auctions for Complementary Goods", (with M. Gentry, P. Schiraldi and W. Shin), *Journal of Mathematical Economics*, 85, 2019, pp. 109-128.

"Joint Analysis of the Discount Factor and Payoff Parameters in Dynamic Discrete Choice Games", (with F. Sanches, D. Silva Jr and S. Srisuma), *Quantitative Economics*, Vol. 9, Issue 3, 2018, pp. 1153-1194.

"Identification, Data Combination and the Risk of Disclosure", (with D. Nekipelov and E. Yakovlev), *Quantitative Economics*, Vol.9, Issue 1, 2018, pp. 395-440.

K-Anonymity: A Note on the Trade-Off between Data Utility and Data Security, (with D. Nekipelov, A.Al Rafi, and E. Yakovlev), *Applied Econometrics*, Vol. 48, 2017, pp. 44-62

"Extremum sieve estimation in k-out-of-n systems", *Communications in Statistics – Theory and Methods*, Vol. 46, Issue 10, 2017, pp. 4915-4931.

"Binary choice models with discrete regressors: Identification and misspecification", *Journal of Econometrics*, Vol. 177, Issue 1, 2013, pp. 14-33.

"A new approach to identifying generalized competing risks models with application to second-price auctions", *Quantitative Economics*, Vol. 4, Issue 2, 2013, pp. 269-328.

"Partial identification in asymmetric auctions in the absence of independence", *Econometrics Journal*, Vol. 16, Issue 1, 2013, pp. 60-92. This paper previously circulated under the title "Partial Identification in Asymmetric Second-Price Auctions in the Absence of Independence"

"Quantile uncorrelation and instrumental regression", (with T. Severini and E. Tamer), *Journal of Econometric Methods*, Vol. 1, Issue 1, 2012, pp. 2-14.

CHAPTERS

"Estimation of Treatment Effects from Combined Data: Identification versus Data Security" (with D. Nekipelov and E. Yakovlev.) in *Economic Analysis of the Digital Economy*, ed. by A. Goldfarb, S. Greenstein, and C. Tucker, Chicago: The University of Chicago Press, 2015.

RESEARCH GRANTS

British Academy Award, 2018-2020, "Data Collection and Coding for a Project on UK University Applications", (co-applicant: Alex Teytelboym; other participants: Makoto Shimojo, Sorawoot Srisuma)

STICERD research grant, 2018-2020 ("Ex-ante and Ex-post subcontracting")

ESRC grant, September 2015, "Simultaneous First-Price Auctions with Preferences over Combinations", (with P. Schiraldi and M. Gentry)

STICERD research grant, 2012-2014 ("Data Disclosure and the Economic Value of Privacy")

AWARDS

Excellence in Education Award, LSE, 2021

EDITORIAL ACTIVITIES

Associate Editor, *Econometrics Journal*, 2012 – present Editorial board, *Prikladnaya Ekonemetrika (Applied Econometrics)*, 2019 – present

REFEREE REPORTS

Referee for Applied Econometrics, Biometrika, Econometrica, Econometric Reviews, Econometric Theory, European Economic Review, Expert Systems With Applications, International Economic Review, International Journal of Industrial Organization, Journal of the American Statistical Association, Journal of Applied Econometrics, Journal of Business and Economic Statistics, Journal of Econometric Methods, Journal of Econometrics, Journal of Time Series Eonometris, Marketing Strategy, Oxford Bulletin of Economics and Statistics, Psychometrica, Review of Economic Studies, Scandinavian Journal of Statistics, Quantitative Economics

Book proposal reviewer for Princeton University Press Book proposal reviewer for Palgrave Macmillan Reviewer for grant agencies: ERC

TEACHING

Instructor, University of Manchester, 2022 – present

Undergraduate: Econometrics and Data Science

Instructor, London School of Economics and Political Science, January 2009 - 2022

Post-Graduate: Econometrics for MRes Students

Graduate: Further Topics in Econometrics; Econometrics (core course)

Undergraduate: Principles of Econometrics; Econometric Theory

Summer School: Introductory Econometrics, Advanced Econometrics, Econometrics

and Data Science

Instructor, University of Virginia, Spring 2015

Undergraduate: Auction Theory and Practice

Teaching Assistant, Northwestern University, 2004-2007

Teaching Assistant, New Economic School (Moscow, Russia), 2002-2003

Teaching Assistant, The International College of Economics and Finance (ICEF) (Moscow, Russia), 2002-2003

Teaching Assistant, The State University for Humanities, (Moscow, Russia), 2002-2003

Teaching Assistant, Voronezh State University, (Voronezh, Russia), 1999-2001

CONFERENCE PARTICIPATION

Presentations

2023 EWMES, December 17-19, Manchester, UK

"34th EC² Conference: Identification and Inference ion Structural Econometric Models",

December 8-9, 2023, Manchester, UK

"Warwick-Turing Economics Data Science Workshop", University of Warwick, March 11, 2023

NBER conference, Economics of Privacy, March-April 2022 (co-author presented)

AEA winter meeting, January 2022 (co-author presented),

"The 12th World Congress of the Econometric Society", August 2020, online

EEA-ESEM Summer meeting, Manchester, August 2019

"Econometrics Workshop", University of Warwick, May 15, 2019

iCare6 (International Conference on Applied Research in Economics), Perm , Russia, September 21-22, 2018

16th annual International Industrial Organization Conferences (IIOC), April 20-22, 2018, Indianapolis

Online Markets Workshop: Partial Identification and Approximation, April 20, 2018, Northwestern University

10th International Conference of the ERCIM WG on Computational and Methodological Statistics" (CMStatistics 2017), December 16-18, 2017, Senate House, University of London, London, UK

"ASMDA2017 and Demographics Workshop", June 6-9, 2017, London, UK

"Modern Econometric Tools and Applications", September 22-26, 2016, Nizhny Novgorod, Russian Federation

GAMES 2016, the 5th World Congress of the Game Theory Society, July 24-28, 2016, Maastricht, Netherlands

"8th International Conference of the ERCIM WG on Computational and Methodological Statistics" (CMStatistics 2015), December 12-14, 2015, Senate House, University of London, London, UK

"Interactions", September 25-26, 2015, Becker Friedman Institute, University of Chicago, Chicago, IL, USA

"The 11th World Congress of the Econometric Society", August 17-21, 2015, Montreal, Canada

"Modern Econometric Tools and Applications", September 18-20, 2014, Nizhny Novgorod, Russian Federation

"2nd London IO day", London Business School, December 10, 2013, London, UK

"Economics of Digitization: An Agenda", NBER Conference, June 6-7, 2013, Park City, Utah, USA

"NES 20th Anniversary Conference", December 13-16, 2012, Moscow, Russian Federation "21st EC² Conference: Identification in Econometrics, Theory and Applications", December 17-18, 2010, Toulouse, France

"All UC Econometrics Conference", September 25-26, 2009, Riverside, CA, USA

"Quantile Regression", June 1-2, 2009, CEMMAP, London, UK

"Semiparametric and Nonparametric Methods", April 5-10, 2009, Banff, Canada

Discussions

16th annual International Industrial Organization Conferences (IIOC), April 20-22, 2018, Indianapolis

ASSA Conference, January 3-5, 2015, Boston, MA, USA

"Semiparametric Methods in Economics and Finance", June 21-22, 2010, London School of Economics, London, UK

Co-organizer

"Econometrics Workshop 2018", Madrid, September 7, 2018

"Privacy: Recent Developments at the Interface between Economics and Computer Science", Isaac Newton Institute for Mathematical Sciences, Cambridge, UK, October 28, 2016

"Semiparametric Methods in Economics and Finance", June 21-22, 2010, London School of Economics, London, UK

Programme Committee

(EC)² conference, December 2023, Programme Committee

Summer EEA-ESEM meeting, Summer 2023: Area coordinator for Econometrics

Summer EEA-ESEM meeting Programme Committee, Summer 2021, Summer 2022 (Industrial Organization)

Summer EEA-ESEM meeting Programme Committee, Summer 2016, Summer 2017 (Econometrics)

"Modern Econometric Tools and Applications", Nizhny Novgorod, Russian Federation, September 2015, 2016

SEMINARS

2024: University of Kent, University of Luxembourg, National Singapore University, CEMFI, Singapore Management University

2023: University of Cambridge, University of Bristol, University of Glasgow

2022: University of California Santa Barbara, Brown University, Queen Mary University of London

2021: University of Cambridge

2020: Penn State University, Cornell University

2019: Harvard-MIT, Yale and Cowles Foundation (two presentations), Northwestern University, University of Cardiff

2018: University of Cambridge, International College of Economics and Finance, Aarhus University, Universidad Carlos III de Madrid, Umea University

2017: Rice University, A &M University of Texas, Boston College

2016: Toulouse School of Economics, New Economic School

2015: University of Virginia, Vanderbilt University, John Hopkins University, University of Maryland

2014: The (Finnish) Government Institute for Economic Research, University of Surrey

2013: Yale University

2012: ICEF, UC Berkeley

2010: University of California Los Angeles, University of Cambridge, Queen Mary University of London

2009: Toulouse School of Economics, Universidad Carlos III de Madrid, University of California Berkeley, Stanford University, Queen Mary University of London, University College London, Einaudi Institute for Economics and Finance 2008: London School of Economics and Political Science, University College London, University of California Santa Barbara, University of Rochester, New Economic School, University of Texas at Austin, Georgetown University, New York University, Brown University, Duke University, Nuffield College