

Anna Bykhovskaya

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University of Wisconsin-Madison
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Employment

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

Thesis: “Matching: The Role of Pre-match Investments”

Advisors: Efthymios Athanasiou, Sergei Izmalkov

BS, MS, Mathematics (with specialization in probability theory),
Summa Cum Laude (GPA 5.0/5.0), Moscow State University, 2012

Thesis: “Statistical Properties and Codings of (β, α) -Transforms”

Advisor: Valery Oseledets

Research Interests

Time Series Econometrics, Matching and Market Design, Networks

Publications

“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

“Time Series Approach to the Evolution of Networks: Prediction and Estimation”,
submitted, 2020

“Cointegration in Large VARs” (with Vadim Gorin), submitted, 2021

“Asymptotics of Cointegration Tests for High-Dimensional VAR(k)” (with Vadim
Gorin), 2021

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

- 2021 *North American Summer Meeting*, online
Ohio State, online
- 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

Grants and scholarships

- Petr Aven Fellowship (2017 – 2018)
- Falk Foundation Fellowship (2016 – 2017)
- Besen and Dublier Fellowship (2014 – 2016)
- Yale University Fellowship (2013 – 2019)
- Cowles Fellowship (2013 – 2017)
- NES alumni scholarship (2011 – 2012)
- Grant RFBR-11-01-00982 a (2011 – 2012)
- Scholarship of the Moscow city administration (2011 – 2012)

Teaching

Desired Teaching: Econometrics, Game Theory, Microeconomics

UW Madison:

Economic Forecasting, Spring 2020, 2021 (undergraduate)

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

Moscow School #57 (teaching fellow):

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

Research and Work Experience

Research assistant to Larry Samuelson, Spring 2018

Research assistant to Florian Ederer, Spring 2015

Research assistant to Dirk Bergemann, Summer 2014

Member of the Russian translation group of the mathematical popularization website “Dimensions” <http://www.dimensions-math.org>

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

Other

Citizenship: USA, Russia

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

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