

# *Anna Bykhovskaya*

Department of Economics  
Duke University  
419 Chapel Drive  
202 Social Sciences Building  
Durham, NC 27708

(917)940-0461  
anna.bykhovskaya@duke.edu  
annabykhovskaya.com

## **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*, forthcoming, 2022  
“Time Series Approach to the Evolution of Networks: Prediction and Estimation”,  
*Journal of Business and Economic Statistics*, forthcoming, 2022  
“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

## Conference publications

“Limiting variance of  $(\beta, \alpha)$ -transformations”, *Proceedings of International Youth Scientific Forum “Lomonosov-2012”* (in Russian), 2012

“ $(\beta, \alpha)$ -transformations and codings”, *Proceedings of International Youth Scientific Forum “Lomonosov-2011”* (in Russian), 2011

## Seminar and Conference Presentations

- 2022 *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
- 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

## 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

### 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 (graduate)

### Moscow School #57 (teaching fellow):

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

**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