

# Anna Bykhovskaya

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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  $(\beta, \alpha)$ -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

- 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