ANATOLY A. PERESETSKY

Address:

National Research University Higher School of Economics;

11 Pokrovsky Bulvar, Pokrovka Complex, room S540

Tel. +7(495)772-95 90, ext. 27514,
E-mail: aperesetsky@hse.ru
http://www.hse.ru/en/org/persons/42727

Specialization

- Mathematical Statistics, Econometrics.
- Econometrics of Financial Markets.
- Bank risk management
- Data Analysis. Application of the Cluster Analysis Methods for analysis of DNA sequences and electroencephalograms.
- Statistical analysis of the comparative medicine research.
- Differential Equations. Geometrical methods in qualitative theory of ordinary differential equations. Numerical methods.
- Software. System for time-series analysis.
- Mathematical models.

Education

Moscow State University MS in Mathematics *cum laude* 1971

Moscow State University Ph.D. in Mathematics (*kandidat of science*) 1977
Title: "Qualitative Theory of Homogeneous Cosmological Models". (mathematics, geometrical methods in qualitative theory of ordinary differential equations). *Advisor*: academician Sergei. P. Novikov.

2010 (*Doktor of science*) degree in economics.
Title: "Econometric approach to off-site analysis of Russian banks and bank supervision".

Academic Employment

National Research University Higher School of Economics, Moscow, Russia	Professor Econometrics	1.09.2010-present
New Economic School, Moscow, Russia.	Associate Professor Mathematical Statistics, Econometrics	1992–2012
Central Economics and Mathematics Institute of the Russian Academy of Sciences (CEMI RAS), Moscow, Russia.	Leading Research Scientist	1991-present
International College of Economics and Finance. Higher School of Economics and London School of Economics.	Lecturer Informational computer systems. Statistics (in English)	Fall 1997 - present

Moscow State Institute of International Relations (University) of the Ministry of Foreign Affairs of the Russian Federation	Professor Scientific leader of the chair of econometrics	2008-2009
Higher School of Economics, State University, Moscow, Russia	Professor Econometrics	Fall 1997 - 2000
Business and Economics School, Moscow. (affiliated with California State University, Hayward)	Lecturer Course in Time Series Analysis for the MBA program.	Jan-Feb 1996/97
International College, Moscow State University (affiliated with Colorado University, Denver)	Professor Statistics for economists with computer applications, Econometrics (both courses are taught in English)	Sep 1996-1997
Radiotechnics and Electronics Institute of the Russian Academy of Sciences.	Research Scientists	1971-1973

Academic Employment (visting)

Institute for Economies in Transition Bank of Finland, Helsinki, Finland	Visiting Researcher	August 1-30, 2012
Institute for Economies in Transition Bank of Finland, Helsinki, Finland	Visiting Researcher	August-November 2004
Center for Economic Research Tilburg University, The Netherlands	Visiting Researcher	August 2004
Center for Economic Research Tilburg University, The Netherlands	Visiting Researcher	August 2002
School of Mathematics Georgia Institute of Technology Atlanta, GA, USA	Visiting associate Professor courses in Probability Theory and Statistics	Fall semester 2000
Center for Economic Research Tilburg University, The Netherlands	Visiting Researcher	August 2000
Center for Economic Research Tilburg University, The Netherlands	Visiting Researcher	August 1999
School of Mathematics Georgia Institute of Technology Atlanta, GA, USA	Visiting professor courses in Probability Theory and Statistics	March-June 1999
Genetic laboratory, Ghent University, Belgium	Visiting Researcher Applications of mathematical statistics to molecular genetics.	Nov 1996-Jan 1997

Center for Economic Research Tilburg University, The Netherlands	Visiting Researcher	Fall 1995
Center for Economic Research Tilburg University, The Netherlands	Visiting Researcher	Fall 1994
Georgia Institute of Technology, Atlanta, USA.	Visiting Researcher, School of Biology. Applications of mathematical statistics to molecular genetics.	Fall 1993
Moscow State University,	Visiting Researcher, School of Biology. Cluster-analysis methods in EEG.	Fall 1990

Courses taught

- Ordinary Differential Equations
- Mathematical Statistics and Probability Theory
- Statistics with computer applications.
- Econometrics I, II, III.
- Introduction to computers
- Forecasting Time Series
- Introduction to Probability
- Introduction to Statistics
- Russian banking system

Non-Academic Employment and Consulting

Citibank	Lectures in statistics and econometrics	2010.
ACNielsen	Lectures in statistics and econometrics	2008.
SUNInterbrew	Lectures in forecasting methods	fall 2005
COMCON, Moscow, Russia	Consultant for marketing research	2004
Glaxo-Wellcome, Moscow office,	Consultant Statistical analysis of the comparative medicine research.	1996-2000
StatDialogue, Moscow, Russia	Leader of the Project *Mesosaur-Windows*, a software package for time series analysis.	1992-1994
Central Scientific Research Institute for Industrial Buildings and Structures. Moscow, Russia	Senior Research Scientist	1977-1991

Other activity

Head of the "outreach-econometrics" project of NES. Purpose of the project is to help professors of peripheral Russian universities to create a modern course in Econometrics. Workshops for this purposes were organized in Sankt-Petersbourg (3), Ekaterinburg (2), Nizhnii Novgorod, Voronezh, Moscow (4), Kislovodsk (2), Perm, Vladivostok (2), Saratov (2), Velikii Novgorod, Novosibirsk, Omsk, Vilnius (Lithuania), Almaty (Kazakhstan), Kishineu (Moldova), Dnepropetrovsk (Ukraine), Tashkent (Uzbekistan), Tbilisi (Georgia), Bishkek (Kyrgisia). Project is sponsored by AF NES. (1998–2006)

Head of the programme committee for the conference "Modern Econometric Tools and Applications", N.Novgorod, Russia, 2014, 2015.

Published papers:

1. "SU-Cobordisms and Formal Groups", *Matematicheskii Sbornik*, 1972, v.88, n.4 p. 536–545. (in Russian). (Translated in: *Mathematics of the USSR. Sbornik*).

2. "To the Theory of Heat-Stimulated Discharge of Semiconductor Condenser in Conditions of Strong Retrapping" (with Tkach Yu.J.), *Mikroelektronika,* 1973, v.2, n.5, p. 431–435. (in Russian).

3. "To the Theory of Discharge of Semiconductor Condenser as a Method of Determination of Parameters of Continually Distributed Traps" (with Tkach Yu.J.), *Mikroelektronika,* 1974, v.3, n.4, p. 347–353. (in Russian). (Translated in: *Microelectronics*).

4. "Electrical Field Distribution in Semiconductor Bicrystal With Model Non-homogeneous Barrier" (with Pyasta J.A., Sandomirsky V.B.), *Voprosy Avtomatizatsii Nauchnykh Issledovanii v Oblasti Radiotekhniki i Elektroniki*. Moscow. IRE AN SSSR, 1975, p.113-120. (in Russian).

5. "Anisotropic Cosmological Model Bianchi type VII With Moving Matter", *Uspekhi Matematicheskikh Nauk*, 1976, v.31, n.5, p. 251–252. (in Russian).
(Translated in: *Russian Mathematical Surveys*).

6. "Singularity of Homogeneous Einstein Metrics", *Matematicheskie Zametki,* 1977, v.21, n.1, p. 71–80. (in Russian).
(Translated in: *Mathematical Notes of the Academy of Sciences of the USSR*.)

7. "Automated System Project Arrangement of Pipelines for Chemical Enterprises" (with Zajtsev A.A., Lavitman V.S., Sherman Yu.L.), *Referativnii Sbornik SEV. Khimiya i Neftekhimiya.* 1978, n.6. (in Russian).

8. "Computer Optimization of the Intershop Pipe Arrangement" (with Zajtsev A.A., Lavitman V.S., Sherman Yu.L.), *Stroitelstvo i Arkhitektura*. Ser.13. *Organizatsiya Metody i Tekhnologiya Proectirovaniya*. Sbornik CINIS, 1979, n.6, p. 25–30. (in Russian).

9. "Qualitative Theory of Open Homogeneous Cosmological Models With Moving Matter", *Proceedings of the Seminar in Honor I.G.Petrovsky*, 1979, v.5, p. 137–162. (in Russian).

10. "The Method of Calculation of the Air Distribution in Premises by Inclined Jets" (with Ponchek M.I., Kharitonova L.V.), *Povishenie Energeticheskoi Effectivnosti Sistem Ventilyatsii i Konditsionirovaniya Vozdukha*. Leningrad, 1983. p. 70–73. (in Russian).

11. "Automated design of units of equipment of industrial buildings" (with Janikyan G.G., Lavitman V.S., Cherepov I.A.). *Montaznye i spetsialnye stroitelnye raboty*. Serie: *Montaz oborudovaniya i truboprovodov*. Minmontazspetsstroi SSSR. CBNTI. Moscow, 1987, v.8, p. 14–15. (in Russian).

12. "Indoor Climate Design for Halls Having the Radiant Heating System" (with Soloviev A.Yu.), Izvestiya VUZov. *Stroitelstvo i Arkhitektura*. Novosibirsk. 1987, n.4, p. 96–100. (in Russian).

13. "Automated System of Project Arrangement in Case of Complete Unit Application" (with Beilin V.N., Lavitman V.S.), *Promyshlennoe Stroitelstvo*. 1987, n.8 p. 15–16. (in Russian).

14. “Combined Systems of the Radiant Heating and Ventilation” (with Alekseeva I.Yu., Soloviev A.Yu.), *Vodosnabzenie i Sanitarnaya Tekhnika*. Moscow. 1987, n.10, p.10–12. (in Russian).

15. “Heating Systems for Big Volume Buildings” (with Klimovitsky M.S., Soloviev A.Yu., Trushchinskaya E.K.), Izvestiya VUZov. *Stroitelstvo i Arkhitektura*. Novosibirsk. 1989, n.5, p.82–86. (in Russian).

16. “Method of Calculation of Unstationary Heat Regime of Hangar Buildings” (with Soloviev A.Yu., Strongin A.S.), *Mathematical Methods and Software for Design of Industrial Buildings and Structures*. M.:CNIIpromzdanii, 1991. (in Russian).

17. “System ECONOMETRICS (SEE) for Simultaneous Equations” (with Kabanov Yu.M., Sedova M.A., Sragovich G.V.), *Algorithms and Software for the Applied Statistical Analysis*. Moscow, 1991, p.197. (in Russian).

18. “Cluster-Analysis Methods in Analysis of Electroencephalograms” (with Kaplan A.J.), In *Algorithms and Software for the Applied Statistical Analysis*. Moscow, 1991, p.197. (in Russian). p.228. (in Russian).

19. «Interactive system for computing heating in the industrial premises with combined system of radiant heating and ventilation » (with Klimovitsky M.S.), *Promyshlennoe Stroitelstvo*. 1992, n.1, pp. 16–17.

20. “Deriving Non-homogeneous DNA Markov Chain Models by Cluster Analysis Algorithm Minimizing Multiple Alignment Entropy” (with Borodovsky M.), *Computers and Chemistry*, 1994, v.18. p. 259–268.

21. “Risk Premia at the Ruble/Dollar Futures Market” (with de Roon, F.). Proceedings of the International conference “Econometrics of Transition”. Warsaw Poland. 1995, p. 305–315.

22. "Risk Premia in the Ruble/Dollar Futures Market" (with de Roon, F.), in: Donders, M., Doedhart, M., and Vorst, T., (eds.), *Financiering en Belegging* (18), 1995, Erasmus Universiteit Rotterdam, The Netherlands.

23. Khahalin L.N., Abazova F.I., Borisenko L.K., Isakov V.A., Kuznetsova N.P., Peresetsky A.A. (1996). "Comparative clinical efficacy of Zovirax and Alpizarin in the treatment of recurrent genital herpes". *Sexually Transmitted Diseases*. v.5, 1996, pp. 36–40. (in Russian).

24. Comparative Clinical Effectiveness of Zovirax and Alpizarinum in Prevention of Relapsing Genitalis Herpes (with Khahalin L.N., Abazova F.I., Borisenko K.K., Isakov V.A., Kuznetsova N.P.) in *Unknown Epidemy: Herpes (pathogenesis, diagnosis, clinic, treatment)*. Farmagraphics. Smolensk. 1997, pp.151–157. (in Russian).

25. Peresetsky A., Roon F., Risk Premia in the Ruble/Dollar Futures Market, *Journal of Futures Markets*, 1997, v.17, n.2, pp.191–214.

26. Classification des séquences codantes d'Arabidopsis thaliana. In *Actes desèmes Rencontres de la Société Francophone de Classification*, G. Caraux, et O. Gascuel (Eds.). (with Mathe C, Dehais P, Van Montagu M, Rouze P), Montpellier, Agro Montpellier, 1998, pp. 151–156.

27. Efficacy of Combined Therapy with Flucticasone Propinate and Salmeterol in Astmatic Patients. (with Aisanov Z., Stulova O., Kalmanova E., Beda M., Mednikova O., Chuchalin A.). *Pulmanology*. n.3, 1998, pp. 14–18. (in Russian).

28. Classification of Arabidopsis thaliana gene sequences: clustering of coding sequences into two groups according to codon usage improves gene prediction. (with Mathe C, Dehais P, Van Montagu M, Rouze P), *Journal of Molecular Biology*, 1999, Feb 5; 285(5):1977–91.

29. Interaction of the Russian Financial Markets. (with A.Ivanter). *University of Leicester. Working papers*. 98/12. 1998.

30. Efficiency of the Conservative Treatment in Idiopathic Scoliosis: Mathematical Models of the Effect of the Brace Treatment in Patients with Adolescent Idiopathic Scoliosis. (With G.P.Dmitrieva,

R.D.Nazarova, S.Kolenikov, E.Paltseva.) In collective volume *Research Into Spinal Deformities*, IOS Press Amsterdam, ed. I.A.F.Stokes, 2, 1999. p. 325–328.

31. The Development of the State Bond market (with A.Ivanter). *EERC working papers series* No. 99/06, 1999.

32. Grobman I. and Peresetsky A., Analysis of the Russian Stock Market Performance at the Pre-Crisis Period October 1997 – August 1998. *NES Working paper* #99/011, Moscow 1999.

33. Interaction of the Russian Financial Markets. (with A.Ivanter). *Economics of Planning,* 2000,. v.33, pp.103–140.

34. Dynamics of Quality of life in Chronic Obstructive Bronchitis Patients Influenced by Salmeterol. (with E.I.Shmelev, N.M.Shmeleva, N.A.Didkovsky, I.A.Malashenkova, M.V.Beda, N.M.Barmitcheva). *Pulmanology*. v.10, n.4, 2000, pp. 78–82. (in Russian).

35. Nenasheva N.M., L.A. Goriachkina, M.V. Beda, A.A. Peresetsky, (2000). Rational therapy of allergic rhinitis. *Russian rhinology*, 2000, no.1. (in Russian).

36. The Development of the GKO Futures Market in Russia (with G. Turmuhambetova and G. Urga). *Emerging Markets Review*, 2001, v. 2, n. 1, pp. 1–16.

37. On extending the Coefficient of Determination to the General Case of Linear Regression. *Economics and Mathematical Methods*, 2002, v.38, n.4, pp.121–123. (in Russian).

38. Analysis of Russian Banks Ratings. (with Golovko E., Sidorov V., Karminsky A., van Soest A.) *NES Working paper* #2002/033E, Moscow 2002.

39. Russian Banks Rating Models. (with Karminsky A., Petrov A.E.). *Banks and Finance*. 6(41) 2002. pp. 62–68. (in Russian)

40. Russian Banks Rating Models. (with Karminsky A., Petrov A.E.). *Banks and Insurance companies. Bulletin of Financial Information.* 1(92) January 2003. pp. 9–16. (in Russian)

41. An analysis of ratings of Russian banks (with Soest, A.H.O. van; Karminsky, A.M.) *Tilburg University CentER Discussion Paper Series*, 2003 nr.85, (http://center.uvt.nl/pub/dp2003.html)

42. Probability of Default Models of Russian Banks I. Models with Clustering. (with Golovan S., Karminsky A., Kopylov A.) *NES Working paper* # 2003/039 – 49 p (in Russian)

43. Probability of Default Models of Russian Banks II. Models and Macroeconomic Environment. (with Golovan S., Karminsky A., Evdokimov M.) *NES Working paper* # 2004/043 – 25 p (in Russian)

44. Modelling the Probability of Default and Ratings of Russian Banks. (with Karminsky A., van Soest A.), (2004), pp. 500–522 in “*Modernization of Russian Economy. Social Context*”, v.1. editor E.G.Yasin. HSE, Moscow, 2004. (in Russian)

45. Modelling Russian Banks Ratings. (with Karminsky A., van Soest A.), (2004) *Economics and Mathematical Methods* 40(4) pp.10–25. (in Russian).

46. Karminsky A., A. Peresetsky and S. Golovan (2004). Probability of default models of Russian banks. p. 407–417 in “*Competitiveness and modernization of economy*”, v.1., editor E.G.Yasin. HSE, Moscow, 2004. (in Russian).

47. Katyshev P.K., A.A. Peresetsky, S.Ya. Chernavsky and O.A. Eismont (2004). Influence of the increase of the tariffs on natural gas and electricity on branches of Russian economy. p. 250–268 in “*Competitiveness and modernization of economy*”, v.1., editor E.G.Yasin. HSE, Moscow, 2004. (in Russian).

48. Probability of default models of Russian banks. (with A.M.Karminsky and S.V.Golovan). *Bank of Finland, BOFIT Discussion Papers* No 21/2004 (2004), 50 pages. (http://www.bof.fi/bofit_en/tutkimus/tutkimusjulkaisut/dp/2004/dp2104.htm)

49. Karminsky A.M., A.A. Peresetsky and S.V. Golovan (2005). Russian bank rating models. Analysis and comparison. *NES Working paper* #WP/2006/049. (in Russian)

50. Karminsky A.M., A.A. Peresetsky and S.V. Golovan (2005). Russian banks' probability of default models with macroindicators. *Upravlenie finansovimi riskami* (*Financial Risk Management*). V.3, 2005, pp. 43–57. (in Russian).

51. Retail business of Russian banks. Heterogeneity of interest rates on private deposits. (with A.M.Karminsky and S.V.Golovan). *NES Working paper* #2006/057, (2006), 35 p. . (in Russian).

52. Karminsky A.M., A.A. Peresetsky (2006). Market discipline of russian banks. *Bankovsky retail* (*Bank retail*). 2006, n. 3, pp. 70–81. (in Russian).

53. Karminsky A.M., A.A. Peresetsky, Ryzhov A.V. (2006). Bank rating models for risk-management *Upravlenie finansovimi riskami* (*Financial Risk Management*). 2006, n. 4., pp. 362–373. (in Russian).

54. Peresetsky A.A., A.M. Karminsky, S.V. Golovan, (2007). Russian banks´ private deposit interest rates and market discipline. *Bank of Finland, BOFIT Discussion Papers* No 2/2007. http://www.bof.fi/NR/rdonlyres/B5687DF6-6706-46A9-BCFA-F43334A67851/0/dp0207.pdf

55. Peresetsky A.A., A.M. Karminsky, and S.V. Golovan (2007). Retail business of Russian banks. Analysis of geterogenuity of deposit interest rates. pp. 173–187 in "*Modernization of Economy and State*", v.3., editor E.G.Yasin. HSE, Moscow, 2007. (in Russian).

56. Golovan S.V., A.M. Karminsky, and A.A. Peresetsky (2007). Factors of efficiency of the Russian banks. pp. 188–206 in "*Modernization of Economy and State*", v.3., editor E.G.Yasin. HSE, Moscow, 2007. (in Russian).

57. Karminsky A.M., Peresetsky A.A., (2007). International agencies' ratings models. *Applied Econometrics,* 5 (1), 3–19. (in Russian).

58. Peresetsky A.A. Deposit interest rates in the Russain banks, market discipline and deposit insurance system. *Economics and Mathematical Methods*, 2007, v.43, n.1, pp. 3–15 (in Russian).

59. Golovan S., Kostyurina O., Pastukhova E., Karminsky A., Peresetsky A. (2007). Cost efficiency of Russian banks. *NES Working paper* #WP 2007/71. (in Russian).

60. Karminsky A., Peresetsky A., Golovan S., Malakhova I., Minenkova E. (2007). International agencies' ratings' models. *NES Working paper* #WP/2007/070. (in Russian).

61. Karminsky A.M., Malakhova I.A., Minenkova E.S., Peresetsky A.A., (2007). Models of Moody's bank ratings. *Upravlenie finansovimi riskami* (*Financial Risk Management*). 2007, n.2, pp. 96–109. (in Russian).

62. Peresetsky A.A. (2007). Banks' probability of default models. *Economics and Mathematical Methods*, 2007, v.43, n.3, pp. 37–62 (in Russian).

63. Karminsky A., Peresetsky A., Golovan S., Rating Modeling in the Interests of Risk Management. pp. 23–33 в "*Modernization of Economy and Public Development*", Vol.3., editor E.G.Yasin. HSE, Moscow, 2007.

64. Golovan S., Karminsky A., Peresetsky A., Efficiency of Russian Banks form the Viewpoint of Minimizing Costs. pp. 101–112 в "*Modernization of Economy and Public Development*", Vol.3., editor E.G.Yasin. HSE, Moscow, 2007.

65. Karminsky A.M., Myakonkikh A.V., Peresetsky A.A., (2008). Models of Moody's bank ratings. Bank ratings of financial stability. *NES Working paper* WP/2008/083. (in Russian).

66. Golovan S.V., Karminsky A.M., Peresetsky A.A., (2008). Cost efficiency of Russian banks. Models with risk factors. *Economics and Mathematical Methods*, v.44, n.4,.pp. 28–38. (in Russian).

67. Peresetsky A., Karminsky A., (2008). Models for Moody's bank ratings. *Proceedings of Second international credit risk & rating conference, 8–10 May 2008, Ankara, Turkey.*

68. Karminsky A.M., Myakonkikh A.V., Peresetsky A.A., (2008). Models of financial stability ratings. *Upravlenie finansovimi riskami* (*Financial Risk Management*). 2008, n.1, pp.2–18. (in Russian).

69. Peresetsky A. (2008). Market discipline and deposit insurance in Russia. *Bank of Finland, BOFIT Discussion Papers* No 14/2008. http://www.bof.fi/NR/rdonlyres/7798B556-844D-410D-A2C5-25BC453809E3/0/dp1408.pdf.

70. Peresetsky A. (2008). Econometric models for risk assesment. Banks and ratings. Proceedings of the VII-th International School-Seminar “Multivariate Statisical Analysis and Econometrics”. Tzakhkadzor (Armenia), 21-30 September 2008, pp. 67–69.

71. Peresetsky A. (2008). Market discipline and deposit insurance. *Прикладная эконометрика, Applied Econometrics,* 11 (3), 3–14. (in Russian).

72. Peresetsky A., Karminsky A. (2008). Models for Moody's bank ratings. *Bank of Finland, BOFIT Discussion Papers*, No 17/2008. http://www.bof.fi/NR/rdonlyres/458F94F3-CF90-4FF7-85F5-B12878A0B07D/0/DP1708.pdf

73. Golovan S., Nazin V., Peresetsky A. (2009). Nonparametricc estimates of Russian banks efficiency. pp. 382-393 in *Modernization of economyand globalization.*, Vol.3., editor E.G.Yasin. HSE, Moscow, 2009. (in Russian).

74. Peresetsky A., Golovan S., Zlobin M., Karminsky A. (2009). Market discipline and deposit insurance. pp. 404-412 in *Modernization of economyand globalization.*, Vol.3., editor E.G.Yasin. HSE, Moscow, 2009. (in Russian).

75. Karminsky A., Myakonkikh A., Peresetsky A. (2009). Models of banks’ stability ratings. pp. 424-433 in *Modernization of economyand globalization.*, Vol. 3., editor E.G.Yasin. HSE, Moscow, 2009. (in Russian).

76. Peresetsky A., (2009). Cost efficiency of banks. Russia and Kazakhstan. *Finansy i Biznes* (*Finance and Business*). n.1, 2009, pp. 41–53. (in Russian).

77. Karminsky A., Peresetsky A. (2009). Ratings as measure of financial risk: Evolution, function and usage. *Journal of the New Economic Association*. 2009, n.1–2, pp. 86–103. (in Russian)

78. Peresetsky A. (2009). Measuring external support factor of Moody’s bank ratings. *Applied Econometrics*, 14 (2), 3–23. (in Russian).

79. Peresetsky A., Karminsky A., Golovan S., Linnik Ya., Schigolev D. (2009). Russian and Kazakhstan: Comparison of banking systems. *NES Working paper* WP/2009/084. (in Russian).

80. Peresetsky A. (2010). Modelling reasons for Russian banks license withdrawal. *NES Working paper* WP/2010/085. (in Russian).

81. Golovan S.V., Nazin V.V., Peresetsky A.A. (2010). Nonparametric estimates of Russian banks efficiency. *Economics and Mathematical Methods*, v. 46. №3. pp. 43–57. (in Russian).

82. A.Peresetsky (2010). Bank cost efficiency in Kazakhstan and Russia. *Bank of Finland, BOFIT Discussion Papers*, No 1/2010. 29 p.

83. Katyshev P.K., Peresetsky A.A., Chernavsky S.Ya., Eismont O.A. (2010). Estimation of competition in branches of Russian economy. pp. 467–477 in “*Proceedings of X International conference on problems of economic and society development*”, vol. 2., editor E.G.Yasin. HSE, Moscow, 2010. (in Russian).

84. Magnus J., Peresetsky A. (2010). The price of Moscow apartments. *Applied Econometrics* 17 (1), 89–105.

85. Borisova E., Peresetsky A., Polishchuk L. (2010). Stochastic frontier is non-profit associations’ performance assessment (the case of homeowners’ associations). *Applied Econometrics*, 20 (4), 75–101. (in Russian).

86. Polishchuk L., Borisova E., Peresetsky A. (2010). Managing common property in Russian cities: An economic analysis of homeowners associations. *Voprosy economiki*, 11, 115–135. (in Russian).

87. Peresetsky A., Karminsky A., (2011). Models for Moody’s bank ratings. *Frontiers in Finance and Economics*, 8(1), pp. 88–110.

88. Aivazian S., Golovan S., Karminsky A., Peresetsky A. (2011). An approach to ratings mapping. *Applied Econometrics*, 23 (3), 13–40. (in Russian).

89. Peresetsky A., Davtian M. (2011). Russian USE and olympiads as instruments for university admission selection. *Applied Econometrics*) 23 (3), 41–56. (in Russian).

90. Silva B.F.P., Fedorova N., Levit V., Peresetsky A., Brito E.B.M. (2011). Sistemas sinóticos associados às precipitações intensas no estado de Alagoas. *Revista Brasileira de Meteorologia*, 26(3), 287–294.

91. Peresetsky A., Karminsky A., Golovan S. (2011). Probability of default models of Russian banks. *Economic Change and Restructuring*, 44(4), 297–334. Doi: 10.1007/s10644-011-9103-2.

92. Aivazian S., Peresetsky A. (2011). International importance issues of a Russian economic journal. *Journal of the New Economic Association*. 12, 161–164. (in Russian).

93. Golovan S., Karminsky A., Peresetsky A. (2012). Mapping Russian banks ratings using econometric models of the agencies' ratings. pp. 600–613 in "*Proceedings of XII International conference on problems of economic and society development*", vol. 1., editor E.G.Yasin. HSE, Moscow, 2012. (in Russian).

94. Peresetsky A.A. (2012). What factors drive the Russian banks license withdrawal, MPRA Paper 41507, University Library of Munich, Germany.

95. Peresetsky A.A. (2012). What determines the behavior of the Russian stock market. MPRA Paper 41508, University Library of Munich, Germany.

96. Kumbhakar S.C., Peresetsky A.A. (2013). Cost efficiency of Kazakhstan and Russian banks: Results from competing panel data models. *Macroeconomics and Finance in Emerging Market Economies*, 6 (1), 88–113. http://dx.doi.org/10.1080/17520843.2012.727444.

97. Korhonen I., Peresetsky A. (2013). What determines stock market behavior in Russia and other emerging countries? *Bank of Finland, BOFIT Discussion Papers*, No 4/2013. 26 p.

98. Peresetsky A.A. (2013). Modeling reasons for Russian bank license withdrawal: Unaccounted factors. *Applied Econometrics*, 30 (2), 49–64. (in Russian).

99. Zamkov O.O., Peresetsky A.A. (2013). Russian Unified National Exams (UNE) and academic performance of ICEF HSE students. *Applied Econometrics*, 30 (2), 93–114. (in Russian).

100. Korhonen I., Peresetsky A. (2013). Extracting global stochastic trend from non-synchronous data *Bank of Finland, BOFIT Discussion Papers*, No 15/2013. 21 p.

101. Ipatova I., Peresetsky A. (2013). Technical efficiency of Russian plastic and rubber production firms. *Applied Econometrics*, 32 (4), 71–92. (in Russian).

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S. Golovan., P. Katyshev, A. Peresetsky, Problem sets with solutions in Probability Theory. M. : Издательский дом «Дело» РАНХиГС, 2021.

S. Golovan., P. Katyshev, A. Peresetsky, Problem sets with solutions in Statistics. M. : Издательский дом «Дело» РАНХиГС, 2022.

Presentation at professional conferences:

- *VI Allunion International conference on topology*. *“*SU-Cobordisms and Formal Groups*”.* Tbilisi. USSR. 1972.

- *VII Allunion International conference on topology. “*Some Features of Homogeneous Einstein Metrics*”.* Minsk. USSR. 1977.

- *MACROMODELS-91. International Conference on Problem of Building and Estimation of Large Econometric Models*. “System of Econometric Equation: Interactive Econometrics Software” (with Kabanov Yu.M., Sedova M.A.). Lodz, Poland. 1991.

- *MACROMODELS-93. International Conference on Problem of Building and Estimation of Large Econometric Models*. “System MESOSAUR–ECONOMETRICS. Time series analysis package” (with Zhidko D.). Lodz, Poland. 1993.

- *VI Russian–France seminar on Applied Statistics*. “Deriving Non-homogeneous DNA Markov Chain Models by Cluster Analysis Algorithm Minimizing Multiple Alignment Entropy” (with Borodovsky M.Yu.). St.Petersburg. Russia. 1994.

- *“Econometrics of Transition”*, International conference of the applied econometrics association. “Risk Premia at the Ruble/Dollar Futures Market” (with DeRoon, F.). Warsaw, Poland. 1995.

- *Econometrics Inference into the Macroeconomic Dynamics of CIS Economies, MEET-TACIS Seminar,* Russian Financial Market Integration. Kiev, Ukraine, April 5, 1997.

- *2nd Scientific meeting of the International Research Society of Spinal Deformities*, “Efficiency of the Conservative Treatment in Idiopathic Scoliosis. Mathematical Models of the Effect of the Brace Treatment in Patients with Adolescent Idiopathic Scoliosis” (with G. P. Dmitrieva, R.D. Nazarova). Burlington Vermont, USA, June 1998.

- *9th International Meeting on Arabidopsis Research* “Classification of Arabidopsis thaliana coding sequences into two classes improves gene prediction” (with Mathe C, Dehais P, Van Montagu M, Rouze P), Madison, Wisconsin USA, June 24–28, 1998

- *Plant & Animal Genome VII Conference*, “Classification of Arabidopsis thaliana coding sequences into two classes improves gene prediction” (with Mathe C, Dehais P, Van Montagu M, Rouze P), Town & Country Hotel, San Diego, CA, January 17–21, 1999.

- *4th International Scientific Conference “Modernization of Russian Economy: Social Context”,* Moscow, April, 2–4, 2003. “Modelling the Probability of Default and Ratings of Russian Banks” (with A. Karminsky, and A. van Soest).

- *5th International Scientific Conference "Competitiveness and Modernization of Economy"*, Moscow, April, 2–4, 2004. Russian banks probability of default models (with A. Karminsky, and S. Golovan).

- *7th International Scientific Conference "Modernization of Economy and the State"*, Moscow, April, 4–6, 2006.
1) Factors of efficiency of Russian banks. (with A. Karminsky, and S. Golovan).
2) Nongomogeneity of Russian banks private deposits interest . (with A. Karminsky, and S. Golovan).

- *9th International Vilnius Conference on Probability Theory and Mathematical Statistics*. Vilnius, Liethuania, 25–30 July 2006. Russian banks market discipline and deposit insurance. (with A. Karminsky).

- *8th International conference “Application of Multidimentional Statistical Analysis to Economics”.* Moscow, August 22–26, 2006. Retail business of Russian banks. Analysis of Nongomogeneity of Russian banks private deposits interest rates. (with A. Karminsky, and S. Golovan).

- *8th International Scientific Conference "Modernization of Economy and Public Development", Moscow, April, 3–5, 2007.*
1) Bank rating models and risk-management.(with A. Karminsky).
2) Russian banks cost efficiency (with Golovan S.V.)

- *The Third Bachelier Colloquium on Mathematical Finance and Stochastic Calculus.* Metabief, *France, January 6–13, 2008.*
1) Deposit interest rates and deposit insurance. (with A.A. Karminsky).
2) Modeling Moody's bank ratings. (with A.A. Karminsky).

- 9*th International Scientific Conference "Modernization Of Economy And Globalization", HSE, Moscow, April 1–3, 2008.*

1) Models of bank ratings of financial stability (with A.Karminsky, A.Miakonkikh)
2) Russian banks: private deposit interest rates and market discipline. (with A. Karminsky, and S. Golovan)

Second international credit risk & rating conference, 8–10 may 2008, Ankara, Turkey.
Models for Moody's bank ratings. Models of the external support. (with A. Karminsky).

VII-th International School-Seminar "Multivariate Statisical Analysis and Econometrics". Tzakhkadzor (Armenia), 21–30 September 2008. Econometric models for risk assesment. Banks and ratings.

The XVII International Tor Vergata Conference on Banking and Finance "*Emerging Markets, Currencies, and Financial Stability*". *Rome, Italy, 3–5 December 2008*. "Models for Moody's bank ratings" (with A.Karminsky).

- *10th International Academic Conference on economic and social development., HSE, Moscow, April 7–9, 2009*.
1) Cost Efficiency of Banks. Russia and Kazakhstan.
2) Assessment of competition levels in the sectors of Russian economy . (with S.Ya. Chernavsky, P.K. Katyshev, O.A. Eismont)

- *7th INFINITI Conference on International Finance, 8–9 June 2009. Trinity College, Dublin, Ireland.* "Banks' cost efficiency. Russia and Kazakhstan".

- *EWEPA-2009, XI European Workshop on Efficiency and Productivity Analysis. June 23–26, Pisa, Italy*. "Banks' cost efficiency. Kazakhstan and Russia".

- *First Russian economics congress*. *Moscow, 7–12 December 2009*.
1) Nonparametric estimates of Russian bank efficiency. (with S.V. Golovan, V.V. Nazin).
2) Bank stability: Risk measures and risk modeling. (with Karminsky A.M.).

- 10*th International Vilnius Conference on Probability Theory and Mathematical Statistics*. Vilnius, Liethuania, 28.06–2.07, 2010. Econometric models for the Russian banks license withdrawal.

- *Computer Data Analysis and Modeling, CDAM-2010*. *Minsk, 7-11.09.2010.* Russian banks probability of default models: Money laundering vs. financial insolvency. Russian banks 2005-2008.

– *EBES 2010 Conference (European Business and Economics Sciety),* Athens, Greece, 28–30.10.2010. Russian banks probability of default models: money laundering and insolvency.

- *Fifth Bachelier Colloquium on Mathematical Finance and Stochastic Calculus.* Metabief, France, January 16-23, 2011. What factors the Russian stock market depend on ?

- *XII April International Academic Conference on Economic and Social Development.* HSE, Moscow, April 5–7, 2011. Mapping rating scales with econometrics models. (with S. Golovan, A. Karminsky).

- *9th INFINITI Conference on International Finance, 13–14 June 2011. Trinity College, Dublin, Ireland.* "What determines the behavior of the Russian stock market".

- *EWEPA-2011, XII European Workshop on Efficiency and Productivity Analysis. June 21–24, 2011, Verona, Italy*. "Efficiency of Non-profit Organizations: The Case of Russian Homeowners Associations". (with L.I. Polischuc and E.I. Borisova).

- *Sixth Bachelier Colloquium on Mathematical Finance and Stochastic Calculus.* Metabief, France, January 16–22, 2012. New method of ratings mapping. (with S. Golovan).

– *XIII HSE April International Academic Conference on Economic and Social Development*. HSE, Moscow, April 3–5, 2012. "What determines the behavior of the Russian stock market".

– *VIII International workshop "Muldidimentional Statistical Analysis and Econometrics"*. Tzakhkadzor, Armenia, 26.06–6.07.2012. Which factors drive Russian stock market?

– *III International Conference of the Russian Association of Higher Education Researchers. "The Birth and Revival of Universities"*. Moscow, NRU HSE, 18–20.10.2012. «USE, olympiads and students performance».

– *World Finance & Banking Symposium – 2012*. Shanghai, China, December, 17–18, 2012. «Cost Efficiency of Kazakhstan and Russian banks: Results from Competing Panel Data Models». (with S. Kumbhakar).

– *Seventh Bachelier Colloquium on Mathematical Finance and Stochastic Calculus.* Metabief, France, January 13–20, 2013. Global stochastic trend and regional correlations. (with I. Korhonen).

– *Second Russian economics congress*. Suzdal, February 7–12, 2013. Emerging stock markets: Global trend and regional correlations. (with I. Korhonen).

– *XIV HSE April International Academic Conference on Economic and Social Development.* HSE, Moscow, April 2–5, 2013.
1) Emerging stock markets: Global trend and regional correlations. (with I. Korhonen).
2) Russian Unified National Exams (UNE) and academic performance of ICEF HSE students. (with O.O.Zamkov).

– *3rd International Conference of the Financial Engineering and Banking Society (FEBS)*, 6–8 June, 2013 at the ESCP Europe Paris, France. What determines the behavior of the Russian and other emerging stock markets? (with I. Korhonen).

– *11th INFINITI Conference on International Finance,* 10–11 June 2013 in SciencesPo, Aix-en-Provence, France. What determines the behavior of the Russian and other emerging stock markets? (with I. Korhonen).

– *EWEPA-2013 XIII European Workshop on Efficiency and Productivity Analysis,* Helsinki, 17–20 June 2013. Cost efficiency of Kazakhstan and Russian banks: Results from competing panel data models. (with S. Kumbhakar).

ILQF International Conference in Mathematical Finance, Пушкин, 28.11–1.12.2013. Extracting global stochastic trend from non-synchronous observations. (with I. Korhonen).

– *World Finance and Banking Symposium – 2013.* Beijing, 16–17 December, 2013. Extracting Global Stochastic Trend From Non-Synchronous Data. (with I. Korhonen).

– *VIII Bachelier Colloquium on Mathematical Finance and Stochastic Calculus.* Metabief, France, January 12–18, 2014. Extracting Global Stochastic Trend From Non-Synchronous Data. (with I. Korhonen).

– *12th INFINITI Conference on International Finance*, 9–11 June 2014, Prato, Italy. Autocorrelation in the global stochastic trend (with R. Durdyev, and I. Korhonen).

– *2014 Asia Pacific Productivity Conference*, 7–11 July, 2014, Brisbane, Australia. Technical efficiency of Russian plastic and rubber production firms. (with I. Ipatova).

– *10th conference «Multidimentional Statistical Analysis in Economics and Quality Control».* Moscow, NRU HSE, August 26–28, 2014. Autocorrelation in the Global Stochastic Trend (with R. Durdyev).

– *IX Bachelier Colloquium on Mathematical Finance and Stochastic Calculus.* Metabief, France, January 11–16, 2015. Autocorrelation in the global stochastic trend: Does it help to forecast market returns? (with R. Durdyev).

– *5th International Conference of the Financial Engineering and Banking Society (FEBS)*, 11–13 June, 2015, in Nantes at the Audencia Nantes School of Management, France. What determines the behavior of the Russian and other emerging stock markets? (with R. Yakubov).

– *9th International Conference on Computational and Financial Econometrics (CFE 2015), 8th International Conference of the ERCIM (European Research Consortium for Informatics and Mathematics) Working Group on Computational and Methodological Statistics (CMStatistics 2015).* olatility forecasting using global stochastic financial trends extracted from asynchronous market quotes. (with L. Grigorieva, J-P. Ortega).December 12–14? 2015. Volatility forecasting using global stochastic financial trends extracted from asynchronous market quotes. (with L. Grigorieva, J-P. Ortega).

– X Bachelier Colloquium on Mathematical Finance and Stochastic Calculus. Metabief, France, January 17–24, 2016. Volatility forecasting using global stochastic financial trends extracted from asynchronous market quotes. (with L. Grigorieva, J-P. Ortega).

– 3rd International conference Modern Econometric Tools and Applications. Nizhny Novgorod, September 21–24, 2016.
1) Econometric models of Russian bank ratings (with A. Zhivaikina).
2) To export or not to export? The link between the exporter status of a firm and its technical efficiency in Russia`s manufacturing sector (with N. Krasnopeeva, E. Narzullaeva, Ye. Shchetynin).

– XI Bachelier Colloquium on Mathematical Finance and Stochastic Calculus. Metabief, France, January 15–21, 2017. Russian Bank Credit Ratings and Bank License Withdrawal in 2012–2016 (with A. Zhivaikina).

– XVIII HSE April International Academic Conference on Economic and Social Development. HSE, Moscow, April 11–14, 2017. Russian Bank Credit Ratings and Bank License Withdrawal in 2012–2016 (with A. Zhivaikina).

– Second International conference od Stochastic Methods (МКСМ–2). Novorossisk, Durso, May 25–31, 2017. Russian Bank Credit Ratings and Bank License Withdrawal in 2012–2016 (with A. Zhivaikina).

– 15th INFINITI Conference on International Finance, 11–13 June 2017, Universitat de València, Valencia, Spain. Russian Bank Credit Ratings and Bank License Withdrawal in 2012–2016 (with A. Zhivaikina).

– 4th International conference Modern Econometric Tools and Applications. Nizhny Novgorod, June 21–24, 2017. “Modelling the dynamics of income distribution in Russia” (with A. R. Nartikoev).

– VI International Conference “Mathematical and Computer Modelling in Economics, Insurance and Risk Management”. Saratov, November, 8–11, 2017. “Comparison of volatility models on Russian data” (with A. Aganin).

– IV LEER Workshop on Education Economics, Leuven, Belgium, March 27-29, 2018. “Grade expectations: Rationality and overconfidence” (with J. R. Magnus).

– 10th North American Productivity Workshop (NAPW X), Miami, Florida, USA, 12–15 июня 2018 “Credit ratings and cost efficiency: Russian banks” (with I. Ipatova)

– 5h International conference Modern Econometric Tools and Applications. Nizhny Novgorod, September 27–29, 2018, A Russian economics journals (with A. D. Slastnikov).

– 12th International Conference on Computational and Financial Econometrics (CFE 2018), 11th International Conference of the ERCIM (European Research Consortium for Informatics and Mathematics) Working Group on Computational and Methodological Statistics (CMStatistics 2018). Pisa, Italy, December 14–16, 2018. The impact of oil price volatility on exchange rate in Russia. (with A. Aganin).

– II Open Russian Statistical Congress. Rostov-on-Don, December 4-6, 2019. Modelling the dynamics of income distribution in Russia . (with A. Nartikoev).

– 16th *European Workshop on Efficiency and Productivity Analysis* (EWEPA XVI), London, 10–13 June, 2019. Dependence of the technical efficiency on the uncertainty of the inefficiency error. (with Y. Shchetynin, A. Zaytsev, S. C. Kumbhakar).

– 14th International Conference on Computational and Financial Econometrics (CFE 2020), 19-21 December 2020, Virtual conference. Technical efficiency and inefficiency: Reassurance of standard SFA models and a misspecification problem. (with Y. Shchetynin, A. Zaytsev, S. C. Kumbhakar).

– IV Russian Economics Congress, December 21–25, 2020. Moscow. Extracting the global stochastic trend from non-synchronous data on the volatility of financial indices. (with Pogorelova V.)

– *Workshop «Applied Econometrics»* 13–14 April 2021. Moscow. Model-based household classification: Russian regions. (with A. Nartikoev).

– *VIII International Conference "Modern Econometrics Tools and Applications"* (META2021), September 23-25, 2021. Sandwich generation: its health behavior, health, and life satisfaction in Russia. (with M.A. Kartseva).

– *IX International Conference "Modern Econometrics Tools and Applications"* (META2022), September 15-17, 2022. Comparison of GARCH and HAR models for realized volatility of Bitcoin and E-mini S&P 500. (with A. V. Manevich and P. V. Pogorelova).

– 45th Shatalin conference «System modeling of socio-economic processes».Krasnovidovo,October 3–9, 2022. Statistical Explanation of the Dunning–Kruger Effect (with J. R. Magnus).

Presentations at research seminars

Tilburg University, 2004, 2005, 2013.

Bank of Finland Institute for Transition Economies 2004 (2), 2006, 2008, 2009, 2011(2), 2012, 2014.

CEMI RAS, Seminar "Multidimensioan Statistical Analisys", 2003, 2006, 2009(2), 2013, 2017, 2020

CEMI RAS, Seminar "Mathematical Economics", 2017.

NRU HSE, 2003, 2012, 2013(3), 2016, 2017(2), 2018, 2019, 2020, 2021, 2022.

Bilkent university (Turkey), 2006.

CEFIR, 2006.

CEMI RAS, Russian-Swiss seminar on econometrics and statistics, 2007.

International 40th anniversary session of research seminar on Statisical Analysis and Probability Models. Moscow, Zvenigorod, 21–25 June 2009.

Le Laboratoire LAREMA de l'Université d'Angers, June 2015.

CEBA, 2021

NES, 2020.

Affiliation to professional journals:

Applied Econometrics. Moscow, Russia. Chief editor.

Journal of the New Economic Association. Moscow, Russia. Member of editorial board.

Referee. Economics and Mathematical Methods, Journal of Educational Study, Russian Management Journal, Emerging Markets Finance and Trade, European Journal of Operational Research, Physica A: Statistical Mechanics and its Applications, Emerging Markets Review.

Grants:

TACIS ACE "Currency Futures Market in Russia" 1995–1996

Russian Humanitarian c Science Foundation. Grant for writing a textbook in Econometrics. 1996.

Russian Humanitarian Science Foundation. Grant for publishing the textbook in Econometrics. 1997.

TACIS MEET-4 (Econometric Inference into the Macroeconomic Dynamic of CIS Economies) 1997–1998. Russian Financial Market Integration.

EERC. (Eurasia foundation). “Development of the GKO market”. Grant 97-125. 1997–1998.

“Transforming Government in Economies in Transition” (GET) sponsored by TACIS-ACE 1998–1999.

NWO (Netherlands) grant 99/10543a. August 1999.

Russian Humanitarian Science Foundation. Russian financial market.Grant 98-02-30004a/1. Russian financial market after the crisis. (1999–2000).

NWO (Netherlands) grant NB46-426. August 2000.

NWO (Netherlands) grant NB46-482. August 2002.

Russian foundation for basic research (RFBR), grant 08-06-00294-a. Models of the bank ratings of international rating agencies. 2008.

Individual research grant NRU HSE, 2013–2014, No. 12-01-0046.

Research Projects:

Trend of the Banking Sector in Russia and Bank Ratings, NES Research Center, 2001–2002.

Trend of the Banking Sector in Russia and Bank Ratings II, NES Research Center, 2002–2003.

Trend of the Banking Sector in Russia and Bank Ratings III, NES Research Center, 2003–2004.

Trend of the Banking Sector in Russia and Bank Ratings IV, NES Research Center, 2004–2005.

Trend of the Banking Sector in Russia and Bank Ratings V, NES Research Center, 2005–2006.

Trend of the Banking Sector in Russia and Bank Ratings VI, NES Research Center, 2006–2007.

Trend of the Banking Sector in Russia and Bank Ratings VII, NES Research Center, 2007–2008.

Trend of the Banking Sector in Russia and Bank Ratings VIII, NES Research Center, 2008–2009.

Trend of the Banking Sector in Russia and Bank Ratings IX, NES Research Center, 2009–2010.

PhD committee member for:

Simon Polbennikov, Tilburg University, Netherlands, 2005, November 18.

Andrey Vasnev, Tilburg University, Netherlands, 2006, December 12.

Gleb Lanin, Gent University, Belgium, 2006, December 20.

Eugenia Chernina, NRU HSE, Moscow, June 2018.

Isuf Atskanov, NRU HSE, Moscow, December 2018.

Valeriya Lakshina, NRU HSE, Moscow, October 2019.

Dean Fantazzini, NRU HSE, Moscow, May 2020. (Doctor of Sciences).

Bogdan Potanin, NRU HSE, Moscow, October 2020.

Elena Vakulenko, NRU HSE, Moscow, January, 2021. (Doctor of Sciences).

Eugenia Polyakova, NRU HSE, Moscow, March, 2021.

Ekaterina Klepikova, NRU HSE, Moscow, Jule, 2021.

Olga Demidova, NRU HSE, Moscow, March, 2022. (Doctor of Sciences).

Galina Besstremiannaya, NRU HSE, Moscow, May, 2023. (Doctor of Sciences).

Lada Kuletskaya, NRU HSE, Moscow, June 2024.

Anton Skrobotov, NRU HSE, Moscow, September 2024. (Doctor of Sciences)

Georgy Bronitsky, NRU HSE, Moscow, June 2024.

PhD students

Irina Ipatova. Dinamics of the stochastic and deterministic production frontiers on the example of Russian manufacturing enterprises, Moscow, NRU HSE, **2017.**

Yevhenii Shchetynin. Stochastic production frontier and factors of technical efficiency of Russian manufacturing enterprises, Moscow, NRU HSE, **2017.**

Artem Aganin. Modelling volatility of financial time series with the help of multidimensional GARCH and HAR models Moscow, NRU HSE, **2020.**

Anna Tsvetkova. Productivity divergence at the firm level. Moscow, NRU HSE, **2022.**

Sergey Golovan. Econometric models for analysis of efficiency of economic agents. **2024**.

Polina Pogorelova. Modeling cryptocurrency volatility using financial market volatility. **2024.**

Nataliia Krasnopeeva. Modeling fiscal policy at the regional level. **2024.**