

Department of Economics
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ANNA MIKUSHEVA

Education:

PhD in Economics Harvard University, 2002 -2007
Thesis Title: “*Uniform Inferences in Autoregressive Models*”
Advisor: James H. Stock

PhD in Mathematics Moscow State University, 1998- 2001
(Probability Theory) Thesis Title: “*Complete convergence and limit theorems for arrays*”
Advisor: Alexander Bulinski

MA in Economics New Economic School, Moscow, *summa cum laude*, 2000-2002
Thesis Title: “*Information revelation and efficiency in auctions*”
Advisors: Konstantin Sonin and Sergei Guriev

Diploma, Mathematics Moscow State University, *cum laude*, 1993-1998

Employment:

July 2007-present Assistant Professor, Massachusetts Institute of Technology

Publications:

Comment on invited paper by Kleibergen and Mavroeidis “Weak Instrument Robust Tests in GMM and the New Keynesian Phillips Curve”, forthcoming, *Journal of Business and Economic Statistics*(2009)

“Uniform inference in autoregressive models” , *Econometrica* (2007), 75(5), pp. 1411-1452

“Tests and confidence sets with correct size when instruments are potentially weak,” (with Brian Poi), *The Stata Journal* (2006), v. 6(3), pp. 335-47

“Information revelation and efficiency in auctions,” (with Konstantin Sonin), *Economics Letters* (2004), v.83, pp. 277-84

“An analog of Baum-Katz theorem for negatively associated random fields,” *Mosc. Univ. Math. Bull* (2001), v. 56(3), pp. 30-5 (Russian, English)

“On the complete convergence of sums of negatively associated random variables,” *Mathematical Notes* (2000), 68(3), pp. 355-62 (Russian, English)

“An analog of Baum-Katz theorem for weakly dependent random variables,” *Mathematical Notes* (2000), 67(3), pp. 360-8 (Russian)

“The law of large numbers and the logarithmic law for arrays,” *Fundamental and Applied Mathematics* (2000), 6(1), pp. 195-206 (Russian, English)

Research Papers:

“Robust confidence sets in the presence of weak instruments”

“One-dimensional inferences in autoregressive models in a potential presence of a unit root”

“Second order expansion and grid bootstrap refinement in AR(1) model”

Professional Activities:

referee for *Econometrica*, *Journal of Econometrics*, *Econometric Theory*, *Review of Economic Studies*, *American Economic Journal: Macroeconomics*, *Journal of Business and Economic Statistics*, *Australian & New Zealand Journal of Statistics*, *European Journal of Operational Research*, National Science Foundation

Member of Editorial counsel: *Quantile*

Honors, Scholarships, and Fellowships:

2008	Graduate Teacher of the Year
2006 – 2007	Chillies Dissertation Completion fellowship
2003 – 2004	Dillon Fellowship Fund recipient
Fall 2003	Excellence in Teaching Economics to Graduate Students
2002 – 2006	Harvard University Graduate Fellowship
2002 – 2003	Rita Ricardo-Campbell Fellowship in Economics
2002 – 2003	Fainsod Prize for Russian Studies
2002	Don Patinkin Prize for the Top Student, Best Thesis Award, New Economic School

Presentations

“Uniform inference in autoregressive models” at MIT, 2007; Berkeley, 2007; Yale, 2007; University of Pennsylvania, 2007; UCLA, 2007; Columbia University, 2007; Boston University, 2007; Brown University, 2007; Boston College, 2007; NBER Summer Institute, 2007; New Economic School, 2007, Penn State, 2008; University of Wisconsin at Madison, 2008.

“Robust confidence sets in the presence of weak instruments” at MIT, 2006; Boston University, 2007; Duke, 2008.

“One-dimensional inferences in autoregressive models in a potential presence of a unit root” at Econometric Society Meeting, New Orleans, 2008;

Discussion of Kleibergen and Mavroeidis “Weak Instrument Robust Tests in GMM and the New Keynesian Phillips Curve” at the Meeting of American Statistical Association, Denver, 2008.