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Updated: July 2018

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 2015-present Associate Professor of Economics, Massachusetts Institute of Technology

July 2012-June 2015 Castle-Krob Career Development Associate Professor of Economics (without tenure), Massachusetts Institute of Technology

July 2008-June 2012 Castle-Krob Career Development Assistant Professor of Economics, Massachusetts Institute of Technology

July 2007-June 2008 Assistant Professor of Economics, Massachusetts Institute of Technology

Publications:

“Conditional inference with functional nuisance parameter” (with Isaiah Andrews), *Econometrica* (2016), 84(4), pp.1571-1612

“A geometric approach to nonlinear econometric models” (with Isaiah Andrews), *Econometrica* (2016), 84(3), pp.1249-1264

“Maximum likelihood inference in weakly identified DSGE models,” (with Isaiah Andrews), *Quantitative Economics* (2015), 6, pp.123-152

“Second Order Expansion of the t-statistic in AR(1) Models,” *Econometric Theory* (2015), 31, pp. 426-448

“Weak identification in maximum likelihood: a question of information,” (with Isaiah Andrews), *American Economic Review: Papers and Proceedings* (2014), 104(5), pp. 195-199

“Estimation of dynamic stochastic general equilibrium models,” (in Russian), *Quantile*, 2014, 12, pp. 1-21

“Survey on statistical inferences in weakly-identified instrumental variable models,” *Applied Econometrics* (2013), 29(1), pp. 116-131

“One-dimensional inferences in autoregressive models in potential presence of unit root,” *Econometrica* (2012), 80(1), pp. 173-212

“Estimators for persistent and possibly non-stationary data with classical properties,” (with Yury Gorodnichenko and Serena Ng), *Econometric Theory* (2012), 28(5), pp. 1003-1036

“Robust confidence sets in the presence of weak instruments,” *Journal of Econometrics* (2010), 157, pp. 236-247

Comment on paper by Kleibergen and Mavroeidis “Weak instrument robust tests in GMM and the New Keynesian Phillips curve,” *Journal of Business and Economic Statistics* (2009), 27(3), pp. 293-311

“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), *Stata Journal* (2006), 6(3), pp. 335-47

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

“An analog of Baum-Katz theorem for negatively associated random fields,” *Mathematical Bulletin of Moscow University* (2001), 56(3), pp. 30-5

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

“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

Working Papers:

“Optimal tests with a functional nuisance parameter” (with Isaiah Andrews, 2016)

“Factor models with many assets: strong factors, weak factors, and the two-pass procedure” (with Stanislav Anatolyev, 2018)

“Limit theorems for factor models” (with Stanislav Anatolyev, 2018)

Professional Activities:

Member of International Advisory Board, New Economic School

Member of Editorial Board: *Quantile*, *Applied Econometrics*

Co-Editor: *Econometric Theory* (March 2016- present)

Associate Editor: *Econometrics Journal* (March 2013-present)

Journal of Business and Economic Statistics (April 2016-present)

Journal of Econometric Methods (June 2018-present)

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

Honors, Scholarships, and Fellowships:

2018	Baker Award for Excellence in Undergraduate Teaching
2018	NSF grant “Inferences in Factor Pricing Models with Many Assets”
2013	Alfred P. Sloan Research Fellow
2012	Elaine Bennett Research Prize, American Economic Association
2008 – 2015	Castle-Krob Career Development Chair
2008	Graduate Teacher of the Year
2006 – 2007	Chillies Dissertation Completion fellowship
2003 – 2004	Dillon Fellowship Fund recipient
2003	Excellence in Teaching Economics to Graduate Students, Harvard University
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

Keynote Talks and Program Committees

2018	Program Committee, Winter Meeting of Econometric Society
2018	Keynote on the Summer Meeting of Econometric Society
2018	Program Committee, 5 th annual conference of the International Association of Applied Econometrics
2016	Program Committee, 3rd annual conference of the International Association of Applied Econometrics

Supervision of PhD Students’ Dissertations:

Main advisor:

Tetsuya Kaji (2018, University of Chicago, Booth Business School)
Isaiah Andrews (2014, Harvard Society of Fellows)
Joseph B. Doyle (2012, Cornerstone Research)

Member of dissertation committee:

Rachael Meager (2017, London School of Economics)
Ye Luo (2015, University of Florida)
Joonwahn Lee (2014, Amazon)
Tao Jin (2014, Tsinghua University)
Denis Chetverikov (2013, University of California- Los Angeles)
Alberto Vargas (2012, Cornerstone Research)