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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 (Probability Theory)	Moscow State University, 1998-2001 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 2022-	Professor of Economics, Massachusetts Institute of Technology
July 2022-June 2023	Visiting Professor, Harvard University
July 2015-June 2022	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:

"Isaiah Andrews, 2021 John Bates Clark Medalist" (with Jesse Shapiro), *Journal of Economic Perspectives* (2022), 36(1), pp.177-90

"Inference with Many Weak Instruments" (with Liyang Sun), *Review of Economic Studies* (2022), 89 (5), pp.2663-2686

"Optimal Decision Rules for Weak GMM" (with Isaiah Andrews), *Econometrica* (2022), 90 (2), pp.715-48

"Factor models with many assets: strong factors, weak factors, and the two-pass procedure" (with Stanislav Anatolyev), *Journal of Econometrics* (2022), 229 (1), pp. 103-126

"Limit theorems for factor models" (with Stanislav Anatolyev), *Econometric Theory* (2021), 37(5), pp. 1034-1074

"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:

"Many Weak Instruments in Time Series", invited talk, World Congress of Econometric Society, 2020

"GMM is Inadmissible Under Weak Identification" (with Isaiah Andrews), 2022
"Linear Regression with Weak Exogeneity" (with Mikkel Solvsten), 2023
"Weak Identification with Many Instruments" (with Liyang Sun), 2023

Professional Activities:

Member of International Advisory Board, New Economic School

Member of Editorial Board: *Quantile, Applied Econometrics, Journal of Economic Literature* (January 2020- present)
ArXiv, Moderator of Econometrics section, 2022-2023
Member of organization team, Chamberlain's seminar, 2021-

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

Foreign Editor: *Review of Economic Studies* (January 2021-January 2024)
Associate Editor: *Econometrica* (July 2020-June 2026)
Quantitative Economics (July 2021-June 2024)
Econometrics Journal (March 2013-present)
Journal of Business and Economic Statistics (April 2016-December 2018)
Journal of Econometric Methods (June 2018-2023)
Econometric Reviews (June 2020- present)

Referee for *Econometrica, Journal of Econometrics, Econometric Theory, Review of Economic Studies, American Economic Journal: Macroeconomics, Journal of the American Statistical Association, Journal of Business and Economic Statistics, International Economic Review, European Journal of Operational Research,* National Science Foundation, European Research Council, Research Grants Council of Hong Kong

Honors, Scholarships, and Fellowships:

2021	Teaching with Digital Technology Award
2021	Best Adviser (Graduate Economic Association)
2021	Best Teacher (Graduate Economic Association)
2020	Fellow of International Association of Applied Econometrics
2020	Committed to Caring (MIT Office of Graduate Education Mentor award)
2018	Fellow of Econometric Society
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

2023 Special Session at the Royal Economic Society Annual Conference
2020 Semi-plenary talk on the World Congress of Econometric Society
2020 Program Area Coordinator for World Congress of Econometric Society
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' Disserations:

Main advisor:
Rahul Singh (2023, Harvard Society of Fellows, then Harvard University)
Suhas Vijaykumar (2023, Amazon post-doc)
Claire Lazar (2021, continue to law school)
Liyang Sun (2021, CEMFI)
Yaroslav Mukhin (2020, Postdoc, IDSS MIT)
Tetsuya Kaji (2018, University of Chicago, Booth Business School)
Isaiah Andrews (2014, Harvard Society of Fellows, then MIT, John Bates Clark Medal 2021)
Joseph B. Doyle (2012, Cornerstone Research)

Member of dissertation committee:
Max Cytrynbaum (2022, Yale University)
David Hughes (2022, Boston College)
Ben Deaner (2021, Cowles Foundation, then UCL)
Mert Demirer (2020, Sloan School of Management)
Chishio Furukawa (2020, Yokohama National University)
Andres Sarto (2019, NYU Stern)
Vira Semenova (2019, University of California, Berkeley)
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)