

Oxana MALAKHOVSKAYA

School Address

Department of Theoretical Economics, Economics Faculty
National Research University Higher School of Economics
off. 1222g, 26, Shabolovka st., Moscow, Russia
email: omalakhovskaya@hse.ru

EDUCATION

Master of Science, Macroeconomics
University of Paris I - Pantheon-Sorbonne, Paris, France
Thesis: Monetary policy during Financial Crises (written and defended in French)
Average mark 15/20
October 2004

Master of Science, Economics
National Research University Higher School of Economics, Moscow, Russia
Thesis: Monetary policy during Financial Crises (written and defended in Russian)
June 2004

Bachelor of Arts, Economics
National Research University Higher School of Economics, Moscow, Russia
Cum laude
June 2001

CURRENT AFFILIATION

University of Paris-Saclay
ENS de Cachan
PhD student
since 2015

National Research University Higher School of Economics,
Department of Theoretical Economics, Economics Faculty
Senior Lecturer
since 2003

Laboratory for Macroeconomic Analysis
National Research University Higher School of Economics
Researcher
since 2006

PAST AFFILIATION

Bank of France
Department of Monetary Policy Research
Trainee
January 2009 - June 2009

Center for Advanced Studies
National Research University Higher School of Economics
Junior Fellow
2006-2008

SUMMER SCHOOLS AND SHORT COURSES

Advanced Bayesian Econometrics: Bayesian Multivariate Models and Forecasting in Economics and Finance

Perugia, Italy, 2016

Macroeconometrics

Moscow, Russia, 2015

Bayesian Analysis and Models of Statistical Interdependence

Moscow, Russia, 2015

Econometrics in R

Moscow, Russia, 2014

Summer Course on Estimation and Evaluation of DSGE Models

Oslo, Norway, 2011

Bayesian Methods for Empirical Macroeconomics

London, Great Britain, 2011

Amsterdam Macroeconomic Summer Course

Amsterdam, Netherlands, 2010

Summer School on Economic Policy

Kiel, Germany, 2010

Macroeconomic Summer School

Barcelona, Spain, 2010

Course in Applied Econometrics

Moscow, Russia, 2010

Spring Course on Applied Time Series Econometrics

Coimbra, Portugal, 2010

Dynare Summer School

Paris, France, 2009

Summer School in Applied Economics

Leece, Italy, 2008

CONFERENCES AND RESEARCH SEMINARS

XIX International Scientific Conference on Problems of Economy and Society

Moscow, April 2018

21st International Conference on Macroeconomic Analysis and International Finance

Retimno, Greece 2017

XVIII International Scientific Conference on Problems of Economy and Society

Moscow, April 2017

European Seminar on Bayesian Econometrics
Venice, Italy 2016

XXXVI International Symposium on Forecasting
Santander, Spain 2016

XVII International Scientific Conference on Problems of Economy and Society
Moscow, April 2016

II International Conference II: Modern Econometric Tools and Applications
Nizhny Novgorod, September 2015

XIII International Scientific Conference on Problems of Economy and Society
Moscow, April 2012

XI International Scientific Conference on Problems of Economy and Society
Moscow, April 2010

Russian Economic Congress
Moscow, December 2009

Bank of France Research Seminar
Paris, June 2009

Higher School of Economics Research Seminar
Moscow, regularly

TEACHING EXPERIENCE

Times Series Econometrics (for Undergraduate students)

Computational Models of Macroeconomic Dynamics (for Master students)

Macroeconometrics (for Master students)

Open Macroeconomics (for Master students)

Unemployment and Labor Market (for Master students)

Business Cycles (for Undergraduate students and Graduate students)

Unemployment and Labor Market (for Undergraduate students)

Open Macroeconomics (for Undergraduate students)

RESEARCH INTERESTS

Forecasting, DSGE models, Bayesian analysis

SCHOLARSHIPS AND AWARDS

Rector's academic award, Higher School of Economics, 2014

Eiffel scholarship for PhD students, 2010

Best Student paper award, Higher School of Economics, 2001

Grant of Russian Government for best students, 2000

PUBLICATIONS AND WORKING PAPERS

"DSGE-based forecasting: What should our perspective be?", *Voposy Ekonomiki*. 2016. No 12. P.129-146 (in Russian)

"Macroeconomic Forecasting with a Litterman's BVAR Model" (with B.Demeshev), *HSE Economic Journal*. 2016. Vol. 20. No 4. P. 513 - 538 (in Russian).

"BVAR mapping" (with B.Demeshev), *Applied Econometrics*. 2016. No 43. P. 118-141 (in Russian)

"Forecasting Russian macroeconomic indicators with BVAR" (with B.Demeshev)/ Working papers by National research university Higher School of economics. Series WP BRP "Basic research program". 2015. No. 105.

"Exchange Rate Policy in Countries with Imperfect Financial markets under conditions of negative Balance-of-payment shocks", *Journal of Economic Theory*. 2015 No 4. P. 36-49(in Russian)

"A comparison of the random walk, a VAR, and a Littermans BVAR models for forecasting of the output, price index and the interest rate" (with B.Demeshev) / Laboratory for Macroeconomic Analysis working paper (WP12/2015/03), Moscow, 2015 (in Russian)

"Are commodity price shocks important? A Bayesian estimation of a DSGE model for Russia" (with A. Minabutdinov)// *International Journal of Computational Economics and Econometrics*. 2014. Vol. 4. No. 1/2. P. 148-180.

"Causal relationship in macroeconomics: Nobel prize in economics of 2011" (with S. Pekarsky) *Economic Journal of HSE*, Vol. 16, issue 1, 2012(in Russian)

"Empirical Analysis of Optimal Monetary Policy in Russia: New Keynesian Approach" (with K. Sosunov and E.Gromova), Laboratory for Macroeconomic Analysis working paper (WP12/2009/01), Moscow, 2009,(in Russian)

"Interdependence of Exchange Rate Puzzle and Price Puzzle", Laboratory for Macroeconomic Analysis working paper (WP12/2007/09), Moscow, 2007 (in Russian)

"Russian Exchange Market: modeling and reality", *HSE Students Papers Collection*,vol.2, Moscow, 2001 (in Russian)

LANGUAGES

Russian(native), English (fluent), French (fluent)

COMPUTING SKILLS

Experienced in Matlab, Dynare, R, EViews, L^AT_EX,