

Dmitry I. Malakhov

Mob: +7 (903) 220 62 38

E-mail: d.malakhov@gmail.com

Personal information

Date of birth 21 July 1991
Nationality Russian
Status Not married

Education details

- 2014 – 2017 Doctoral program in Economics, Faculty of Economic Sciences, National Research University Higher School of Economics (NRU HSE), Moscow
Specialization: Mathematical and Instrumental Methods of Economics (full GPA – 9.9/10.0, self-calculated)
- 2012 – 2014 Master, Faculty of Economic Sciences, National Research University Higher School of Economics (NRU HSE), Moscow
Specialization: Mathematical Methods of Economic Analysis (full GPA – 9.2/10.0)
- 2008 – 2012 Bachelor, Faculty of Economic Sciences, National Research University Higher School of Economics (NRU HSE), Moscow
Specialization: Quantitative Economics (full GPA – 7.9/10.0)

Work experience

2014 – 2017 (Lecturer); National Research University Higher School of Economics: Faculty of Economic Sciences, the joint HSE/NES (New Economic School) bachelor program, the joint
2017 – Present (Senior Lecturer) HSE/LSE (London School of Economics) bachelor program.

Courses:

- Statistics and Probability Theory (undergraduate level)
- Introduction to R (master level, taught in English)
- Econometrics (undergraduate level, taught in English)
- Quantitative Finance (undergraduate level, taught in English)
- Time Series Econometrics (both undergraduate and master level, taught in English)
- Qualitative Choice Models (master level)

Award: “Best Teacher-2016”.

2015 - Present National Research University Higher School of Economics, Laboratory for Macro-Structural Modeling of the Russian Economy, Research Assistant.

Participating in research projects connected with modelling of Russian banking system and stock market.

2014 “North Energy Ventures”, American – Russian \$20 mln. venture fund, Intern (deputised Senior Analyst position).

2013 “VimpelCom Ltd” (“Beeline” brand), Marketing department, Intern.

2013 “British American Tobacco”, Product department, Intern.

2011 – 2012 National Research University Higher School of Economics, Institute for Industrial

and Market Studies, Research Assistant.

**Honors, achievements,
and individual grants**

1. Competition on Teaching a Course in English (winner), NRU HSE (2019).
2. Grant for perspective young researchers and students, NRU HSE (2017).
3. NRU HSE premium for excellent academic performance, from 2016 to the present.
4. "Best Teacher-2016" grant, NRU HSE.
5. Personal Grant, Young Academic Professionals Program, NRU HSE (2015-2016).
6. Awarded the basic academic scholarship every year due to excellent academic performance, NRU HSE (2008 – 2017).
7. Personal Scholarship due to Research Success, NRU HSE (2014).
8. Personal Scholarship to Name for Joseph Alois Schumpeter, NRU HSE (2013 - 2014).
9. Personal Grant of ARETT (Association of Russian Economic Think Tanks) (2012).
10. Personal Scholarship of the Government of Moscow (2012).
11. President Grant for talented students (2008).
12. Winner of the NRU HSE Contest (Olympiad) for students (Mathematical economics and econometrics) (2012).
13. Winner of the All-Russian School Contest (Olympiad) in Economics (Moscow region round, 2008).
14. Top 9 (top 3%) in master student rating (out of 266 students).
15. Since 2015 was selected annually to write problems for the HSE Olympiad for students (Mathematical Methods of Economic analysis profile).

Work in progress

The good, the bad and the asymmetric: Evidence from a conditional density model (with Andrei V. Kostyrka; in English).

Shallow learning for the market direction prediction (in English).

The pension reform in Russia: Evidence from the All-Russian household finance longitudinal survey (with Olga E. Kuzina; in English).

Publications

Peer-reviewed papers in Russian scientific journals:

Finance/macroeconomics/econometrics

Malakhov, D. I., Pilnik, N. P., & Radionov, S. A. (2018). A system of accounting balances as a foundation for general equilibrium models. *Economics and mathematical methods*, 54(1), 92-109 (in Russian).

Dedova, M.S., Pilnik, N.P., & Malakhov, D.I. (2017). Measuring the liquidity risk of credit institutions: Evidence from the Russian banking system. *Bulletin of Saint-Petersburg University. Series 5. Economics*, 3(1), 78-103 (in Russian).

Malakhov, D. I., Pilnik, N. P., & Radionov, S. A. (2015). Stability of the distribution of relative sizes of banks as an argument for use of the representative agent concept. *Economic Journal of Higher School of Economics*, 19(4), 395-422 (in Russian).

Malakhov, D. I., & Pospelov, I.G. (2014). Evolution of distributions of Russian banks by key aggregates. *Proceedings of Moscow Institute of Physics and Technology*, 6(4), 57-66 (in Russian).

Malakhov, D. I., & Pilnik, N. P. (2013). Methods of efficiency estimation in stochastic frontier models. *Economic Journal of Higher School of Economics*, 17(4), 660-686 (in Russian).

Public economics/economics of media

Mersianova, I.V., Malakhov, D.I., & Ivanova, N.V. (2019). The role of family as a

channel of intergenerational transmission of volunteer traditions in contemporary Russia. *Economic Sociology*, 20(3), 66-89 (in Russian).

Mersianova, I.V., Ivanova, N.V., & Malakhov, D.I. (2019). The relationship between volunteerism and charitable giving: intergenerational context. *Sociological research*, 10, 87-99 (in Russian).

Malakhov, D.I. (2018). Usage of the Internet and trust to TV and online media in Russia. *Applied Econometrics*, 50, 67-89 (in Russian).

Coauthored lecture notes for the 'Introduction to Econometrics' course (undergraduate level).

Conferences *Key Conferences:*

The 13th International Conference on Computational and Financial Econometrics, 14-16 December 2019, University of London, London, UK (accepted): *An asymmetrical opposite-signed-shocks GARCH model* (a former version of “The good, the bad and the asymmetric: Evidence from a conditional density model”; the paper was presented by the coauthor, Andrei Kostyrka, due to visa problems).

The 8th Moscow Finance Conference, 25-26 October 2019, NRU HSE, Moscow. *Discussant of Christian Julliard (LSE) paper: Bayesian Solutions for the Factor Zoo.*

The 19th April International Academic Conference on Economic and Social Development, 10 – 13 April 2018, NRU HSE, Moscow: *Usage of the Internet and trust to TV and online media in Russia.*

Additionally, participated in 5 top scientific conferences in Russia.

Projects/consulting Created courses *Introduction to Econometrics* and *Time-Series Econometrics* for the University of Central Asia.

Consulted the Ministry of Economic Development of Russia, four top Russian and multi-national companies and banks in finance- and data-mining-related projects: creation of forecasting systems, causal analysis of pricing policies.

Programming R (advanced), STATA (advanced), EViews (intermediate)

Languages English: fluent.
Russian: native.

Extracurricular activities Participated in raising a guide dog for the blind

Hobby Sport dancing, electric guitar.