

Department of Economics  
E52-262b  
50 Memorial Drive  
Cambridge, MA-02142

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**ANNA MIKUSHEVA**

**Education:**

PhD in Economics      Harvard University, 2002 -2007  
Thesis Title: “*Uniform Inferences in Autoregressive Models*”  
Advisors: James H. Stock and Marcelo J. Moreira

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 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:**

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|-------------|--|
| 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.