

# TATIANA V. KOMAROVA

## *Curriculum Vitae*

June, 2020

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### **RESEARCH FIELDS**

Econometric Theory, Applied Econometrics

### **CURRENT POSITION**

Tenured Assistant Professor (Lecturer), Department of Economics, London School of Economics and Political Science, 2013 - Present

Assistant Professor (Lecturer), Department of Economics, London School of Economics and Political Science, August 2008 - 2013

### **OTHER PROFESSIONAL EXPERIENCE**

Visitor in the scientific programme “Data Linkage and Anonymisation”, Isaac Newton Institute for Mathematical Sciences, Cambridge UK, July 2016 –December 2016

Visiting Assistant Professor, University of Virginia, Spring 2015

Cowles Foundation visitor, Spring 2013

Consulting Researcher at Microsoft Research, June-July 2010, Boston

Consulting Researcher at Microsoft Research, September 2009, Silicon Valley

### **EDUCATION**

B.S.: Mathematics, Voronezh State University, Voronezh, Russia, 1999

M.S.: Mathematics, Voronezh State University, Voronezh, Russia, 2001

M.A.: Economics, New Economic School, Moscow, Russia, 2003

Ph.D.: Economics, Northwestern University, Evanston, Illinois, USA, 2008

### **WORKING PAPERS**

“Identification and Formal Privacy Guarantees”, (with D. Nekipelov), June 2020

“Testing nonparametric shape restrictions”, (with J. Hidalgo), June 2020 (*resubmitted*)

“Preferences and Performance in Simultaneous First-Price Auctions: A Structural Analysis”, (with M. Gentry and P. Schiraldi), January 2020, *R&R*, 2<sup>nd</sup> round, *Review of Economic Studies*

“The signaling role of auditing and the cost of debt capital in privately held firms: theory and evidence” (with S. Sundgren), February 2019

“Nonparametric Estimation of Private Value Densities in Ascending Auctions and Generalized Competing Risks Models”, (with O. Linton and S. Srisuma), April 2018

## WORK IN PROGRESS

“Ex-ante and Ex-post Subcontracting in Highway Procurement Markets”, with J. Balat and E. Krasnokutskaya

## PUBLISHED PAPERS

“On Monotone Strategy Equilibria in Simultaneous Auctions for Complementary Goods”, (with M. Gentry, P. Schiraldi and W. Shin), *Journal of Mathematical Economics*, 85, 2019, pp. 109-128.

“Joint Analysis of the Discount Factor and Payoff Parameters in Dynamic Discrete Choice Games”, (with F. Sanches, D. Silva Jr and S. Srisuma), *Quantitative Economics*, Vol. 9, Issue 3, 2018, pp. 1153-1194.

“Identification, Data Combination and the Risk of Disclosure”, (with D. Nekipelov and E. Yakovlev), *Quantitative Economics*, Vol.9, Issue 1, 2018, pp. 395-440.

K-Anonymity: A Note on the Trade-Off between Data Utility and Data Security, (with D. Nekipelov, A.Al Rafi, and E. Yakovlev), *Applied Econometrics*, Vol. 48, 2017, pp. 44-62

“Extremum sieve estimation in k-out-of-n systems”, *Communications in Statistics – Theory and Methods*, Vol. 46, Issue 10, 2017, pp. 4915-4931.

“Binary choice models with discrete regressors: Identification and misspecification”, *Journal of Econometrics*, Vol. 177, Issue 1, 2013, pp. 14-33.

“A new approach to identifying generalized competing risks models with application to second-price auctions”, *Quantitative Economics*, Vol. 4, Issue 2, 2013, pp. 269-328.

“Partial identification in asymmetric auctions in the absence of independence”, *Econometrics Journal*, Vol. 16, Issue 1, 2013, pp. 60-92. This paper previously circulated under the title "Partial Identification in Asymmetric Second-Price Auctions in the Absence of Independence"

“Quantile uncorrelation and instrumental regression”, (with T. Severini and E. Tamer), *Journal of Econometric Methods*, Vol. 1, Issue 1, 2012, pp. 2-14.

## CHAPTERS

“Estimation of Treatment Effects from Combined Data: Identification versus Data Security” (with D. Nekipelov and E. Yakovlev.) in *Economic Analysis of the Digital Economy*, ed. by A. Goldfarb, S. Greenstein, and C. Tucker, Chicago: The University of Chicago Press, 2015.

## RESEARCH GRANTS

British Academy Award, 2018-2020, “Data Collection and Coding for a Project on UK University Applications”, (co-applicant: Alex Teytelboym; other participants: Makoto Shimojo, Sorawoot Srisuma)

STICERD research grant, 2018-2020

ESRC grant, September 2015, “Simultaneous First-Price Auctions with Preferences over Combinations”, (with P. Schiraldi and M. Gentry)

STICERD research grant, 2012-2014

## EDITORIAL ACTIVITIES

Associate Editor, *Econometrics Journal*, 2012 – present

## REFeree REPORTS

Referee for *Applied Econometrics*, *Biometrika*, *Econometrica*, *Econometric Reviews*, *Econometric Theory*, *European Economic Review*, *Expert Systems With Applications*, *International Economic Review*, *Journal of the American Statistical Association*, *Journal of Applied Econometrics*, *Journal of Business and Economic Statistics*, *Journal of Econometric Methods*, *Journal of Econometrics*, *Journal of Time Series Analysis*, *Oxford Bulletin of Economics and Statistics*, *Psychometrica*, *Review of Economic Studies*, *Scandinavian Journal of Statistics*, *Quantitative Economics*

Book proposal reviewer for Palgrave Macmillan

Reviewer for grant agencies: ERC

## TEACHING

Lecturer, London School of Economics and Political Science, January 2009 - Present

Graduate: Econometrics for MRes Students; Further Topics in Econometrics

Undergraduate: Principles of Econometrics; Econometric Theory

Lecturer, University of Virginia, Spring 2015

Undergraduate: Auction Theory and Practice

Teaching Assistant, Northwestern University, 2004-2007

Teaching Assistant, New Economic School (Moscow, Russia), 2002-2003

Teaching Assistant, The International College of Economics and Finance (ICEF) (Moscow, Russia), 2002-2003

Teaching Assistant, The State University for Humanities, (Moscow, Russia), 2002-2003

Teaching Assistant, Voronezh State University, (Voronezh, Russia), 1999-2001

## CONFERENCE PARTICIPATION

### Presentations

iCare6 (International Conference on Applied Research in Economics), Perm , Russia, September 21-22, 2018  
16th annual International Industrial Organization Conferences (IIOC), April 20-22, 2018, Indianapolis  
Online Markets Workshop: Partial Identification and Approximation, April 20, 2018, Northwestern University  
10th International Conference of the ERCIM WG on Computational and Methodological Statistics” (CMStatistics 2017), December 16-18, 2017, Senate House, University of London, London, UK  
“ASMDA2017 and Demographics Workshop”, June 6-9, 2017, London, UK  
“Modern Econometric Tools and Applications”, September 22-26, 2016, Nizhny Novgorod, Russian Federation  
GAMES 2016, the 5<sup>th</sup> World Congress of the Game Theory Society, July 24-28, 2016, Maastricht, Netherlands  
“8th International Conference of the ERCIM WG on Computational and Methodological Statistics” (CMStatistics 2015), December 12-14, 2015, Senate House, University of London, London, UK  
“Interactions”, September 25-26, 2015, Becker Friedman Institute, University of Chicago, Chicago, IL, USA  
“The 11<sup>th</sup> World Congress of the Econometric Society”, August 17-21, 2015, Montreal, Canada  
“Modern Econometric Tools and Applications”, September 18-20, 2014, Nizhny Novgorod, Russian Federation  
“2nd London IO day”, London Business School, December 10, 2013, London, UK  
“Economics of Digitization: An Agenda”, NBER Conference, June 6-7, 2013, Park City, Utah, USA  
“NES 20<sup>th</sup> Anniversary Conference”, December 13-16, 2012, Moscow, Russian Federation  
“21<sup>st</sup> EC<sup>2</sup> Conference: Identification in Econometrics, Theory and Applications”, December 17-18, 2010, Toulouse, France  
“All UC Econometrics Conference”, September 25-26, 2009, Riverside, CA, USA  
“Quantile Regression”, June 1-2, 2009, CEMMAP, London, UK  
“Semiparametric and Nonparametric Methods”, April 5-10, 2009, Banff, Canada

### Discussions

16th annual International Industrial Organization Conferences (IIOC), April 20-22, 2018, Indianapolis  
ASSA Conference, January 3-5, 2015, Boston, MA, USA  
“Semiparametric Methods in Economics and Finance”, June 21-22, 2010, London School of Economics, London, UK

### Co-organizer

“Econometrics Workshop 2018”, Madrid, September 7, 2018

“Privacy: Recent Developments at the Interface between Economics and Computer Science”, Isaac Newton Institute for Mathematical Sciences, Cambridge, UK, October 28, 2016

“Semiparametric Methods in Economics and Finance”, June 21-22, 2010, London School of Economics, London, UK

**Programme Committee**

“Modern Econometric Tools and Applications”, Nizhny Novgorod, Russian Federation, September 2015, 2016

European Economic Association Programme Committee, Summer 2016, Summer 2017