

Yegor Klochkov

Research interests

High Dimensional Statistics, Applied Probability

Education

Oct 2015 – Ph.D. in Economics, Humboldt-University Berlin, School of Business and Economics,
Aug 2019 Chair of Statistics. With honors

Sep 2013 – M.Sc. in Applied Mathematics and Physics, Moscow Institute of Physics and
Jul 2015 Technologies

Sep 2009 – B.Sc. in Applied Mathematics and Physics, Moscow Institute of Physics and
Jul 2013 Technologies

Doctoral Thesis

Title Modeling Financial and Social Networks

Supervisors Wolfgang K. Härdle, Vladimir Spokoiny

Master Thesis

Title Semiparametric estimation in error-in-variables regression

Supervisors Vladimir Spokoiny

Bachelor Thesis

Title Estimation of the correspondence matrix in traffic flow problems

Supervisors Alexander Gasnikov

Professional career

Dec 2019 – *Research Associate* at Cambridge-INET, Faculty of Economics, University of Cambridge
current

Oct 2015 – *Wissenschaftliche Mitarbeiter* at Humboldt Universität zu Berlin
Sep 2019

Nov 2013 – *Research Assistant* at PreMoLab, Moscow
Sep 2015

Jul 2012 – *Intern developer* at Yandex, Moscow
Nov 2013

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Publications

Journal papers

1. C. Y.-H. Chen, Y. Klochkov, and W. K. Härdle (2021). SONIC: SOcial Network analysis with Influencers and Communities. *Journal of Econometrics (conditionally accepted)*
2. Y. Klochkov, A. Kroshnin, and N. Zhivotovskiy (2020). Robust k -means Clustering for Distributions with Two Moments. *Annals of Statistics (to appear)*. arXiv:2002.02339
3. Y. Klochkov and N. Zhivotovskiy (2020). On uniform Hanson-Wright type inequalities for subgaussian entries. *Electronic Journal of Probability 25(20):1-30*. arXiv:1812.03548

Refereed conference papers

1. O. Bousquet, Y. Klochkov, and N. Zhivotovskiy (2020). Sharper bounds for uniformly stable algorithms. *Conference on Learning Theory*. arXiv:1910.07833

Preprints & working papers

1. I. M. Johnstone, Y. Klochkov, A. Onatski, and D. Pavlyshyn (2021). Spin-glass to paramagnetic transition in spherical Sherrington-Kirkpatrick model with ferromagnetic interaction. *Working paper (available per request)*
2. I. M. Johnstone, Y. Klochkov, A. Onatski, and D. Pavlyshyn (2020). An edge CLT for the log-determinant of Gaussian ensembles. *Preprint*. arXiv:2011.13723
3. Y. Klochkov, W.K. Härdle, X. Xu (2019). Localizing multivariate CAViaR. *R&R in Journal of Applied Econometrics*

Talks

- Dec 2020 Mathematical Statistics Seminar, Berlin (virtual)
- July 2020 Conference on Learning Theory (virtual)
- July 2019 IRTG 1792 Summer Camp, Buckow
- Jun 2019 Mathematical Statistics Seminar, Berlin
- May 2019 Big Data Methods in Econometrics and Finance Conference, Cambridge
- Nov 2018 Modern methods in Applied Stochastics and Nonparametrics Seminar, Berlin
- July 2018 IMS Annual Meeting on Probability and Statistics, Vilnius
- July 2018 IRTG 1792 Summer Camp, Buckow
- May 2018 CENTRAL Workshop, Berlin
- Jan 2018 Haindorf Seminar, Hejnice
- July 2017 IRTG 1792 Summer Camp, Motzen
- Jan 2017 Haindorf Seminar, Hejnice

- Sep 2016 Young Researchers' Meeting in Mathematical Statistics, Berlin
- Feb 2016 Modern methods in Applied Stochastics and Nonparametrics Seminar, Berlin
- Jan 2016 Haindorf Seminar 2016, Hejnice
- Oct 2015 IRTG Welcome Workshop "Rumble in the Jungle", Grünheide
- Mar 2015 Frontiers of High Dimensional Statistics, Optimization, and Econometrics Workshop, Moscow
- Nov 2014 55th MIPT Conference, Dolgoprudny
- Nov 2013 54th MIPT Conference, Dolgoprudny

Teaching

Winter 2018-19 Digital Economy and Decision Analytics

This course reviewed selected topics of Statistics and Machine Learning with focus on social media and cryptocurrency data. All participants were required to work on a project in order to complete the course.

Event organizing

Nov 2017 Hermann Otto Hirschfeld Lecture

Awards

- 2011 International Mathematical Competition for University Students, First prize
- 2008 International Mathematical Olympiad, Gold medal

Computer skills

python, R, MATLAB, C/C++, \LaTeX

Languages

Native Russian
Fluent English
Beginner German

References

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School of Business and Economics

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Stanford University
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Prof. Alexey Onatski
University of Cambridge
Faculty of Economics
Email: ao319@cam.ac.uk