Ratmir Miftachov

Humboldt University of Berlin, Germany, Department of Mathematics, Rudower Chaussee 25, 12489 Berlin
miftachr@hu-berlin.de, Citizenship: German, Date of Birth: 17.02.1997

Education

PhD in Statistics *since 2021*
Humboldt University of Berlin, Germany
Research interests: Statistical machine learning, financial econometrics
Supervisor: Prof. Wolfgang Härdle

Visiting researcher *Fall 2024*
ORFE Department, Princeton University, USA *May 2023*
Supervisor: Prof. Jianqing Fan

MSc in Economics *2018 - 2020*
University of Mannheim, Mannheim, Germany
Thesis: Regularized Estimation in High-Dimensional Vector Autoregressive Models
Supervisor: Prof. Carsten Trenkler

Visiting Semester, ETH Zurich/University of Zurich, CH *Fall 2019*

Academic Work Experience

Research Associate at SFB 1294, "Data Assimilation", HU Berlin *2023 – 2025*
Department of Mathematics, Supervisor: Prof. Markus Reiss

Supervision *2024*
MSc-thesis: Mustafa Suman on 'Early Stopping for Random Forest Classifier' (together w/ Markus Reiss)

Teaching Assistant in courses for Data Science (Master's level) *Spring, Fall 2022*

Research Associate at IRTG 1792, HU Berlin *2021 – 2022*

Intern Time Series Analysis, German Federal Bank *Spring 2018*
Department General Economic Statistics, Frankfurt, GER
Supervisor: Dr. Karsten Webel

Awards & Affiliations

PhD Scholarship, German Academic Scholarship Foundation *since 2023*
Awarded to fewer than 0.5% of German students

Associated researcher at DeSBi, HU Berlin *since 2023*
Deep Learning and Statistics Towards Understanding Structured Biomedical Data

Dean's Award *June 2017*
Awarded to top 5% out of 479 students in Bachelor

Presentations (selected)

COMPSTAT 2023, London, UK (invited) *Aug. 2023*

Conference Statistical Foundations of Data Science and their Application, Princeton U, USA *May 2023*

Conference on Recent Advances in Statistics and Data Science, Rutgers U, USA *May 2023*

Conference Statistics of ML, Prague, Czech Republic (invited) *Oct. 2022*

Miscellaneous

Advanced in R, MATLAB, Python, LaTeX, Git

Fluent in German (native), English and Russian