Klenovskiy Vanya

vanya.klenovskiy@yale.edu | 1.475.300.8722
iklenovskiy@nes.ru | 7.903.194.8012

EDUCATION

YALE UNIVERSITY
PhD in Economics
Jul 2019 - Present
Fields: Econometrics, Industrial Organization

NEW ECONOMIC SCHOOL
MA in Economics, Cum Laude
Sep 2016 - Jun 2018
GPA: 4.9 / 5.3

NEW ECONOMIC SCHOOL
BA in Economics
Sep 2012 - Jun 2016

SKILLS

PROGRAMMING
• Python • PyTorch • TensorFlow
• Pandas • Numpy • Matlab • Stata
• LaTeX

LANGUAGES
• English • Russian • French

SPORTS
• Table Soccer • Boxing • Skiing

COURSEWORK

GRADUATE
High Dimensional Econometrics
Advanced Econometrics
Advanced Probability
Random Matrixes
Statistical Inference
Industrial Organization
Spectral Graph Theory

LINKS

Facebook:// ivan.klenovskiy.3
Github:// @ikleni

WORK

DATANERDS.AI | Co-Founder/Data Scientist
Mar 2018 – Jul 2019 | Moscow, Russia

- Estimated retail demand with machine learning and econometric models.
- Designed an algorithm for daily FTE reduction in inventory management for a retailer with over 500 shops across Russia.
- Managed the implementation of theft-reduction computer vision system for a Russian agricultural conglomerate.
- Performed C-level communication to demonstrate financial gains from projects
- Acquired and supervised a client with $755 mln Total Revenue.

HIGHER SCHOOL OF ECONOMICS | Teaching Assistant
Mar 2016 – Jul 2019 | Moscow, Russia

- Led TA sessions on Discrete Mathematics, Game Theory, Microeconomics
- Expanded Microeconomics class by creating additional problem sets and reading materials for research oriented students
- Organised additional teaching sessions for lagging students

OLIVER WYMAN | Summer Intern
Jun 2015 – Sep 2015 | Moscow, Russia

- Researched organizational structures of IT departments in European banks.
- Discovered duplicating functions within bank's IT department by conducting over 50 client employees interviews.

RESEARCH

SPREADING RUMORS UNDER A THREAT OF VERIFICATION | Master Thesis
Mar 2017 – Mar 2018 | Moscow, Russia

Worked under a supervision of Prof Sergei Izmalkov on a project about rumour spreading. We developed a simple theoretical model, which analyzed how the ability to verify information affects the amount of misinformation. We showed what types of societies are more vulnerable to rumours.

AWARDS & ACHIEVEMENTS

2019, 2017	Represented Russia on a Table Soccer World Cup
2019	Nvidia GTC 2019 Computer Vision in Agriculture section slot
2018	4th place at PIK housing prices prediction challenge
2018	Accepted as a member of the Open Data Science Society
2017-2018	NES Safmar Fund scholarship for academic achievement
2018	Best Economics paper presentation at the Science Slam
2012	Prizewinner of All-Russian History Olympiad
2012	Prizewinner of Moscow Math Olympiad

Prior to my graduate school I worked in a machine learning start-up, which allowed me to familiarize myself with machine learning methods commonly applied in the industry. I think that AI and machine learning methods have a promising future in economics.

My current fields of research are IO and Econometrics. In Industrial Organisation, AI will play an important role since more and more interactions between firms rely on computer algorithms, typically with an ability to learn. It is interesting in what ways will this affect common topics covered in IO, such as collusion, demand estimation, optimal pricing, etc. In econometrics, machine learning methods have received some attention recently since they can help implementing non-parametric estimation in a computationally feasible manner, where previously economists made parametric assumption. In this literature, I am interested in asymptotic properties and new applications of machine learning methods in structural estimation.