ALEXEI ONATSKI

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EDUCATION

1996-2001	**Harvard University** Ph.D. in Economics, June 2001 Thesis: "Robust Monetary Policy under Model Uncertainty"	Cambridge, MA
1994-1996	**New Economic School** MA in Economics, *Summa cum Laude*	Moscow, Russia
1993-1995	**Moscow State University** PhD student in Stochastic Processes	Moscow, Russia
1986-1993	**Moscow State University** Department of Mechanics and Mathematics M.Sc. in Mathematics/Applied Mathematics *Summa cum Laude* Thesis: "On a Refinement of the Central Limit Theorem"	Moscow, Russia
1984-1986	**Kolmogorov's specialized Physics & Mathematics Boarding School**	Moscow, Russia

PROFESSIONAL EXPERIENCE

2001-Present	**Economics Department of Columbia University** *Associate Professor of Economics*	New York, NY
2005	**Federal Reserve Bank of New York** *Consultant*	New York, NY
2000	**New Economic School** *Visiting Professor of Economics*	Moscow, Russia
1997-1999 (Part-time)	**Harvard University** *Teaching Fellow* Assisted for courses in *Econometrics, Statistics, Time Series Econometrics, Economics of Discontinuous Change*	Cambridge, MA
1998-1999 (Part-time)	**Harvard Business School** *Teaching Fellow* Assisted for the course *Quantitative Methods*	Boston, MA
1998-1999 (Part-time)	**National Bureau of Economic Research** *Research Assistant*	Cambridge, MA

1997 (Part-time)	**Harvard Institute for International Development** *Research Assistant*	Cambridge, MA
1996	**New Economic School** *Teaching Assistant* Assisted for courses in *Statistics* and *Industrial Organization*	Moscow, Russia
1994	**Moscow State University** *Teacher of Mathematics* at Special Courses for Prospective Students	Moscow, Russia

SCHOLARSHIPS, PRIZES AND AWARDS

2003	**Award for the Best Graduate Teacher** The Association of Graduate Economic Students of Columbia University	New York, NY
2002	**Outstanding Graduate Teaching Award** The Association of Graduate Economic Students of Columbia University	New York, NY
2002	**Summer Research Fellowship** Awarded by the Faculty Development Committee of Columbia University	New York, NY
1996-1998	**Graduate Student Fellowship** Economics Department of Harvard University	Cambridge, MA
1996	**Merle Fainsod Prize** Davis Center for Russian and Eurasian Studies at Harvard Awarded to top incoming graduate students in the field of Russian, Soviet, or post-Soviet studies	Cambridge, MA
1996	**Second Prize for Outstanding Master's Thesis** New Economic School	Moscow, Russia
1994-1996	**Special Stipend** New Economic School Awarded to students with higher GPA	Moscow, Russia
1986-1993	**Special Stipend** Moscow State University	Moscow, Russia
1984	**Fourth Prize at All-Soviet Union Mathematics Olympiad**	Ashhabad, Russia
1984	**Third Prize at All-Russia Mathematics Olympiad**	Nalchik, Russia

PROFESSIONAL INTERESTS

Econometrics of Large Dimensional Data, Time Series, Random Matrix Theory, Functional Data

Analysis, Monetary Policy and Robust Control, Model Uncertainty in Macroeconomics and Finance

PAPERS

2007	**Asymptotics of the principal components estimator of large factor models with weak factors and i.i.d. Gaussian noise** Submitted to *Journal of Econometrics*
2007	**A formal statistical test for the number of factors in the approximate factor models** Revise and resubmit to *Econometrica*
2007	**The Tracy-Widom limit for the largest eigenvalues of singular complex Wishart matrices** Accepted to *Annals of Applied Probability*
2006	**Determining the number of factors from empirical distribution of eigenvalues** Revise and resubmit to *Review of Economics and Statistics*
2006	**Winding Number Criterion for Existence and Uniqueness of Equilibrium in Linear Rational Expectations Models** *Journal of Economic Dynamics and Control, 30, pp.* 323-345
2005	**Monetary Policy under Uncertainty in Microfounded Macroeconometric Models** Macro Annual 2005, MIT press Joint with Andrew Levin, Noah Williams, and John Williams
2004	**Curve Forecasting by Functional Autoregression** Joint with Vladislav Kargin Submitted to *Journal of Multivariate Analysis*
2004	**Empirical and Policy Performance of a Forward-Looking Monetary Model** Manuscript Joint with Noah Williams
2003	**Modeling Model Uncertainty** *Journal of European Economic Association* Vol. 1, No. 5 Joint with Noah Williams
2002	**Robust Monetary Policy under Model Uncertainty in a Small Model of the US Economy** *Macroeconomic Dynamics,* Vol. 6, No. 1 Joint with James Stock
2001	**Robust Monetary Policy under Model Uncertainty: Incorporating Rational Expectations** To appear in a special issue of *Journal of Applied*

Econometrics

2001 **Searching for Prosperity**
Carnegie-Rochester Conference Series on Public Policy
Vol. 55, December
Joint with Michael Kremer and James Stock

2000 **Testing Shape Restrictions on the Steady-State Distribution of a Finite Markov Chain**
Manuscript

1999 **Minimax Analysis of Model Uncertainty: Comparison to Bayesian Approach, Worst Possible Economies, and Robust Monetary Policies**
Manuscript

ARTICLES

2007 **Model Uncertainty**
An article for new Palgrave Dictionary of Economics

WORKING PAPERS

2007 **Determining the number of factors in generalized dynamic factor models: a random matrix approach**

REFEREEING ACTIVITY

Referee for: *Econometrica, Review of Economics and Statistics*, *Journal of Monetary Economics*, *Journal of Economic Dynamics and Control*, *American Economic Review*, *Journal of European Economic Association, The Economic Journal, The Journal of Applied Econometrics, Journal of Money, Credit and Banking, Review of Economic Dynamics, National Science Foundation.*

OTHER

Member of the editorial board of Russian econometric journal *Quantile*.
Member of American Economic Association

PERSONAL INFORMATION

Date of Birth:	June 17, 1969
Marital Status:	Married
Wife:	Onatskaia Ekaterina
Children:	Sasha, Nina
Immigration status:	Permanent resident (Green Card)