

BORIS KOZYREV

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Halle Institute for Economic Research (IWH)

Kleine Märkerstraße 8, 06108, Halle, Germany

RESEARCH FIELDS

(Applied) Econometrics, Forecasting, Empirical Macroeconomics

EDUCATION

PhD in Economics Martin Luther University Halle-Wittenberg (MLU)	2021–2027 (expected)
Master's in Economics Toulouse School of Economics	2018–2020
Undergraduate Degree in Economics Lomonosov Moscow State University	2014–2018

RESEARCH POSITIONS

Research Associate Halle Institute for Economic Research (IWH)	2021–present
Visiting Researcher University College London	Autumn 2025
Visiting Researcher Monash University	Spring-Summer 2025
PhD Intern (Macroeconomic Analysis and Projections) Deutsche Bundesbank	Autumn 2024 – Spring 2025
Junior Researcher RANEPA Institute for Applied Economic Research	2020–2021

REFERENCES

Oliver Holtemöller IWH & MLU oliver.holtemoeller@iwh-halle.de	Raffaella Giacomini University College London r.giacomini@ucl.ac.uk	Andrey Vasnev University of Sydney andrey.vasnev@sydney.edu.au
Matthias Hertweck Deutsche Bundesbank matthias.hertweck@bundesbank.de		

WORKING PAPERS

“Regularizing Forecast Combination with Random Subsets” (*Job Market Paper*).

“Forecasting Economic Activity with a Neural Network in Uncertain Times: Monte Carlo Evidence and Application to German GDP” with Oliver Holtemöller

WORK IN PROGRESS

“Enhancing Quarterly GDP Growth Forecasting Across Sectors with General Regression Neural Networks” with Katja Heinisch

“Regime-Switching GDP Reconciliation” with Eiji Goto

“Subset-Stability Rank Detection” with Marco Fontanesi

SELECTED POLICY WORK (IN GERMAN)

“Zwischen Energiekrise und KI-Boom” (*IWH Economic Report*, 2/2026)

“Energiepreisschock überlagert Fiskalimpuls – Wachstumskräfte versiegen” (*Joint Economic Forecast*, 1/2026)

“Ölpreisschock gefährdet Erholung in Deutschland” (*IWH Economic Report*, 1/2026)

SELECTED PRESENTATIONS

SNDE Symposium (Lisbon); 4th Milan PhD Economics Workshop (Milan); IAAE 2026 (Lisbon); IWH Doctoral Research Seminar (Halle) 2026

Bundesbank Internal Seminar (Frankfurt); 2nd CESA Workshop for Young Researchers (Hagen); SNDE Symposium (San Antonio); EBS Research Seminar (Melbourne) 2025

6th Vienna Workshop on High-Dimensional Time Series in Macroeconomics and Finance (Vienna); 8th RCEA Time Series Econometrics Workshop (London); 25th Federal Forecasters Conference (Washington); NASM 2024 (Nashville); IWH Workshop on Forecasting in Times of Structural Change and Uncertainty (Halle); IAAE 2024 (Thessaloniki); 44th International Symposium on Forecasting (Dijon); ESIF-AIML 2024 (Ithaca) 2024

IAAE 2023 (Oslo); VfS Annual Meeting (Regensburg); Midwest Econometrics Group (Cleveland); Midwest Macroeconomics Meeting (Lubbock); IWH Workshop on Forecasting in Times of Structural Change and Uncertainty (Halle) 2023

FUNDING AND SCHOLARSHIPS

IWH Explore Speed Project Grant 2025
Project: “Optimal Forecast Combination Using Random Subspace”

IWH Explore Speed Project Grant 2025
Project “Random Subspace for Forecast Aggregation”

Tuition fee waver 2019
Toulouse School of Economics

PROFESSIONAL DEVELOPMENT

Summer School “Modern Topics in Time Series Analysis” 2024
University of Klagenfurt

Summer School “Deep Learning” 2022
Tinbergen Institute

Summer School “Advanced Econometrics” 2017
London School of Economics

ACTIVITIES

IWH-CIREQ-GW Macroeconometric workshop co-organizer 2026

Reviewer: Discover Sustainability 2025

OTHER

Softwares: R, Stata, GRETL, Eviews, SQL, Python, $\LaTeX$

Citizenship: Russian

Languages: Russian (native), English (fluent), German (upper-intermediate), French (basic)