Nikolay Kudrin

[Latest Version]

+1 (760) 547-4818 • nkudrin@ucsd.edu • nvkudrin.github.io

○ Placement Director:	Jim Andreoni	(858) 952-6183	andreoni@ucsd.edu
○ Placement Coordinator:	Andrew Flores	(858) 534-1867	aflores@ucsd.edu

Education

University of California, San Diego — **La Jolla, California**
PhD Candidate in Economics — *2023 (expected)*
Committee: Graham Elliott (chair), Kaspar Wüthrich, Yixiao Sun, Alexis Akira Toda, Ery Arias-Castro

New Economic School — **Moscow, Russia**
Master of Arts in Economics — *2015*
Specializations: Data Analysis, Finance, Advanced Macroeconomics

Higher School of Economics — **Nizhny Novgorod, Russia**
Bachelor of Science in Economics (magna cum laude) — *2013*
Mathematical Methods in Economics, Econometrics

References

Graham Elliott (Chair)	Yixiao Sun	Kaspar Wüthrich
UC San Diego	UC San Diego	UC San Diego
grelliott@ucsd.edu	yisun@ucsd.edu	kwuthrich@ucsd.edu
(858) 534-4481	(858) 534-4692	(858) 534-3383

Fields of Interest

Econometrics, Meta-analysis, Research Transparency

Research

Publications

○ "Detecting p-hacking" (with G. Elliott and K. Wüthrich), ***Econometrica***, 2022.

Abstract: *We theoretically analyze the problem of testing for p-hacking based on distributions of p-values across multiple studies. We provide general results for when such distributions have testable restrictions (are non-increasing) under the null of no p-hacking. We find novel additional testable restrictions for p-values based on t-tests. Specifically, the shape of the power functions results in both complete monotonicity as well as bounds on the distribution of p-values. These testable restrictions result in more powerful tests for the null hypothesis of no p-hacking. When there is also publication bias, our tests are joint tests for p-hacking and publication bias. A reanalysis of two prominent datasets shows the usefulness of our new tests.*

Working papers

○ "Robust Caliper Tests" (***Job Market Paper***)

Abstract: *Caliper tests are widely used to test for the presence of p-hacking and publication bias based on the distribution of the z-statistics across studies. We show that without additional restrictions on the distribution of true effects, Caliper tests may suffer from substantial size distortions. We propose a modification of the existing Caliper test, referred to as the Robust Caliper test, which is shown to control size irrespective of the true effect distribution. We also propose a way of correcting the regression-based version of the Caliper test*

that allows for the inclusion of additional covariates. The proposed tests are easy to implement and perform well in practice.

- "(When) Can We Detect p-hacking?" (with G. Elliott and K. Wüthrich)

Abstract: *p-Hacking can undermine the validity of empirical studies. A flourishing empirical literature investigates the prevalence of p-hacking based on the empirical distribution of reported p-values across studies. Interpreting results in this literature requires a careful understanding of the power of methods used to detect different types of p-hacking. We theoretically study the implications of likely forms of p-hacking on the distribution of reported p-values and the power of existing methods for detecting it. Power can be quite low, depending crucially on the particular p-hacking strategy and the distribution of actual effects tested by the studies. We relate the power of the tests to the costs of p-hacking and show that power tends to be larger when p-hacking is very costly. Monte Carlo simulations support our theoretical results.*

Work in Progress

- "Nonparametric Estimation of Publication Bias"
- "Uniform inference in binary response models with endogeneity"

Teaching Experience

University of California San Diego — **La Jolla, California**
Instructor — *2016 to present*
CSS 1 (Introductory Programming for Computational Social Science)
Econ 280 (Computation)

Teaching Assistant
Graduate: Econ 220B (Econometrics) and Econ 280 (Computation).
Undergraduate: Principles of Microeconomics, Undergraduate Econometrics/Macroeconomics/Microeconomics

New Economic School — **Moscow, Russia**
Teaching Assistant — *2014–2016*
Core Graduate Econometrics, Empirics of Financial Markets, Topics in Econometrics,
Applied Microeconometrics, Applied Time Series Econometrics, Macroeconometrics

International College of Economics and Finance — **Moscow, Russia**
Class Teacher — *2015–2016*
Elements of Statistics

Higher School of Economics — **Nizhny Novgorod, Russia**
Teaching Assistant — *2012–2013*
Probability & Mathematical Statistics, Econometrics

Professional Activities

Referee service: Journal of Economic Behavior and Organization

Awards

Clive Granger Research Fellowship (2021)
Zhao Family Econometrics Summer Fellowship (2020)
UCSD Graduate Summer Research Fellowship (2017, 2018)
UCSD Regents Fellowship (2016)

Other Information

Languages: English (*fluent*), Russian (*native*)
Computer skills: MATLAB, Python, R, Stata, MS Office, LaTeX