

Department of Economics
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Canadian Permanent Resident

Education

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|-----------------|---|
| 2018 (expected) | Ph.D. in Economics, University of Western Ontario.
Committee: Lars Stentoft (co-advisor), Tim Conley (co-advisor). |
| 2009 | M.A. in Economics, Houston University, USA. |
| 2009 | M.A. in Financial Economics, Kyiv School of Economics, Ukraine. |
| 2008 | M.S. in Statistics, Taras Shevchenko National University of Kyiv, Ukraine |
| 2006 | B.S. in Mathematics, Taras Shevchenko National University of Kyiv, Ukraine |

Research Fields

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| Primary: | Time Series Econometrics, Financial Econometrics. |
| Secondary: | Macroeconomics. |

Working Papers

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| 2017 | “Stationary Threshold Vector Autoregressive Models” , Joint with Lars Stentoft, <i>Job Market Paper</i> . |
| 2017 | “Stock Market Liquidity and Volatility: A Non-Linear Approach”. |
| 2017 | “Modelling the Distribution of Interest Rates” . |

Professional Experience

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| 05/2017 – 08/2017 | Research Assistant, Prof. Lars Stentoft, UWO. |
| 01/2015 – 05/2015 | Research Assistant, Prof. G. Athanassakos, Ivey Business School. |
| 05/2014 – 08/ 2014 | Research Assistant, Prof. Nirav Mehta, UWO. |
| 03/2011 – 08/2012 | Business Analyst/ Consultant, 4iConsulting. |
| 08/2009 – 04/2010: | Research Assistant; Center for the Study of Auctions, Procurements and Competition Policy, USA |
| 07/2008 – 10/2008: | Junior Analyst (Intern position); Citi, Ukraine. |

Conference & Workshop Presentations

13rd CIREQ Ph.D. Students' Conference, Montreal, Canada, 2017; Northern Finance Association 2015 Annual Meeting, Mont Tremblant, Canada, 2016; 4rd Annual Doctoral Workshop in Applied Econometrics, Toronto, Canada; Western University, London, Canada, 2016.

Teaching

University of Western Ontario, London, ON

Summer, 2017	Lecturer, Intermediate Microeconomic Theory I
Summer, 2016	Lecturer, Intermediate Microeconomic Theory I
Fall, 2016	TA, Econometrics, MFE Class
Winter, 2015	TA, Econometrics
Fall, 2013 - Winter, 2014	TA, Research Methods, Master Honors Class
Fall, 2012 - Winter, 2013	TA, Principles of Microeconomics and Macroeconomics

Kyiv School of Economics, Kyiv, Ukraine

Fall, 2008 – Winter, 2009 TA, Macroeconomics and Intermediate Macroeconomic

Fellowships & Awards

2016 – 2017	Ontario Graduate Scholarship.
2012 – 2016	University of Western Ontario Graduate Fellowship.
2007 – 2009	KSE Graduate School Tuition Scholarship.
2002 – 2008	Tuition Scholarship.

Skills

Computer Skills:	MATLAB, STATA, Fortran, E-Views, Bloomberg monitor, LaTeX, Microsoft Office.
Languages:	English (fluent), Ukrainian (Native), Russian (Fluent)

References

Available upon request.