CURRICULUM VITAE

IVAN MEDOVIKOV

October 2011

CURRENT POSITION

Ph.D. Candidate, 4th year
Dept. of Economics
University of Western Ontario
Social Science Centre, Room 4062
London, ON

PERSONAL

Home address: 90 Stadium Rd.
Toronto, ON
Citizenship: Canadian, Russian.
Languages: English, Russian, French (beginner)

PHONE

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WEB

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RESEARCH FIELDS

Time-series econometrics, financial econometrics, statistics.

EDUCATION

Degree	**Field**	**Institution**	**Year**
Ph.D.	Economics	University of Western Ontario	2012 (expected)
M.A.	Economics	University of Western Ontario	2008
Honors B.A.	Economics	University of Western Ontario	2007

Ph.D. Dissertation: "Copula methods in economics and finance"
Graduate supervisor: Prof. John Knight

SCHOLARSHIPS & AWARDS

Ontario Graduate Scholarship — $15,000 (May 2011)
Government of Ontario & Dept. of Economics, Univ. of Western Ontario

Social Science Alumni Association Award — $2,000 (April 2011)
Dept. of Economics, Univ. of Western Ontario

Social Science Research Fellowship — $10,000 (May 2010)
Dept. of Economics, Univ. of Western Ontario

Western Graduate Research Scholarship — $50,000 (May 2007)
Dept. of Economics, Univ. of Western Ontario

DISTINCTIONS (UNIV. OF WESTERN ONTARIO)

Summer paper prize (nomination)	2009
Alumni Essay Prize (nomination)	2006
Dean's Honor List	2006, 2007

PUBLICATIONS (NON-REFEREED)

Keshishbanoosy, R., St-Amant, P., Ball, D., Medovikov, I., *"A Money and credit real-time database for Canada"*, Bank of Canada Review, Summer 2008, pp. 55-64.

WORKING PAPERS

"A test for independence of random vectors based on weighted empirical copula process", Medovikov, I., *Complete, to be submitted*

"Marco-economic news index: assessing the effect of economic news on financial markets", Medovikov, I., *Complete, to be submitted*

WORK IN PROGRESS

"Beyond auto-correlations: the serial dependence function", Medovikov, I.

"A globally-consistent test for shift-contagion in financial markets", Medovikov, I.

"Documenting non-linear dependence in financial time series", Medovikov, I.

"A test for credibility of policy targets", Medovikov, I.

CONFERENCE PRESENTATIONS

Midwest Econometrics Group Meetings (presenter) — October 2011
Chicago, IL

Paper presented: *"A test for independence of random vectors based on weighted empirical copula process"*

Canadian Econometrics Study Group (CESG) Annual Meeting (presenter) — October 2011
Toronto, On

Paper presented: *"A test for independence of random vectors based on weighted empirical copula process"*

Canadian Economics Association Annual Meeting (presenter, discussant) — June 2011
Ottawa, On

Paper presented: *"A test for independence of random vectors based on weighted empirical copula process"*

Midwest Econometrics Group Meetings (presenter) — November 2010
St. Louis, MO

Paper presented: *"A test for independence of random vectors based on weighted empirical copula process"*

Canadian Economics Association Annual Meeting (presenter, discussant) May 2010
Québec City, QC

Paper presented: *"Macroeconomic news index: analyzing the effect of macroeconomic news on financial markets"*

INVITED TALKS

Introduction to time-series analysis October 2011
Statistics and Data Series
University of Western Ontario, London, ON

TEACHING EXPERIENCE

Teaching evaluations are available upon request.

International Finance (instructor, undergraduate) May 2011
Dept. of Economics, Univ. of Western Ontario

International Business Finance (instructor, undergraduate) May 2010
Dept. of Economics, Univ. of Western Ontario

Intermediate Macroeconomics (instructor, undergraduate) May 2009
Dept. of Economics, Univ. of Western Ontario

International Finance (teaching assistant, undergraduate) September 2010
Dept. of Economics, Univ. of Western Ontario

Monetary Economics (teaching assistant, undergraduate) September 2008-2010

TEACHING INTERESTS

Econometrics (Graduate or Undergraduate)
Time-series & financial econometrics (Graduate or Undergraduate)
Statistics (Graduate or Undergraduate)
Financial economics (Graduate or Undergraduate)
Quantitative finance (Graduate or Undergraduate)
International finance (Undergraduate)
Monetary economics (Undergraduate)

PROFESSIONAL EMPLOYMENT

Research Assistant May-Sept. 2008
Dept. of Monetary and Financial Analysis
Bank of Canada, Ottawa, ON

OTHER AFFILIATIONS

Consultant (high-frequency trading, portfolio design) 2011
Qmetrica Quantitative Finance, Inc.
Toronto, ON

SERVICE – COMMITTEES & ORGANIZATIONS

Graduate representative 2009
Committee for academic policy
Dept. of Economics
University of Western Ontario

REFERENCES

Prof. John Knight
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Prof. Youngki Shin
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Dr. Martijn van Hasselt
Behavioral Health Economics Program
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Additional references are available upon request.

PLACEMENT DIRECTOR

Prof. Lance Lochner
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OTHER SKILLS & DESIGNATIONS

Programming and computation
Languages: C/C++, FORTRAN, Visual Basic, PHP/MySQL, JavaScript
Suites: MATLAB, GAUSS, R, Stata, Eviews,
Technologies: Linux, nvidia CUDA GPU computing

Sport
Canadian Yachting Association Basic Cruising Standard (Skipper) August 2011
Keel-boat racing experience