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EXPERIENCE

- University of New South Wales, Sydney, Australia 10/2006 - Present
Economics, Australian School of Business
Professor
Associate Professor
Senior Lecturer
Lecturer
since 01/17
01/13-12/16
07/08-12/12
10/06-07/08
- Roles: Deputy Head of School, Big data research network leader, member of hiring committee;
Past-Honours Coordinator, seminar organizer
- University of Amsterdam, Amsterdam, the Netherlands 09/2002 - 10/2006
Center for Nonlinear Dynamics in Economics and Finance
Research Associate
- Research project: Information Flows in Financial Markets
 - Nonlinear statistical analysis, dependence measures
- Oregon State University, Corvallis, OR, USA 09/2000 - 06/2002
Department of Economics
Graduate Teaching Assistant /part-time/
- Tutoring in Economics
 - Computer lab sessions
- Parliament of Ukraine, Kyiv, Ukraine 09/1999 - 06/2000
Committee for Economic Policy, Finance and Investment
Consultant
- Bills impact analysis
 - Macro-economic research
 - Models for exchange rate forecasting
- Trident Consulting & Investing, Lviv, Ukraine 07/1997 - 09/1999
Department of Market Researches
Project Manager /part-time/
- Processing market data, preparing reports and presentations
 - Economic climate consulting for foreign investments
 - Controlling department financial flows: revenue/cost analysis

EDUCATION

- University of Amsterdam, the Netherlands 09/2002 - 10/2006
Center for Nonlinear Dynamics in Economics & Finance,
Financial Econometrics, Ph.D.
- Dissertation: Nonparametric Methods in Economics and Finance: Dependence, Causality and Prediction
Supervisors: Cees Diks and Cars Hommes
- Tinbergen Institute, Amsterdam, the Netherlands 09/2002 - 07/2004
Economics, M.Phil.

Oregon State University, Corvallis OR, USA	09/2000 -
Economics & Business Administration, M.Sc.	06/2002
▪ Senator Edmund S. Muskie Fellowship	
Ivan Franko Lviv National University, Lviv, Ukraine	09/1995 -
International Finance, B.A. (cum laude)	06/2000
Lviv State University of Technology, Lviv, Ukraine	09/1995 -
Computer science, B.S. (cum laude)	06/1999

RESEARCH INTERESTS

Econometric and statistical methods

- Time series models
- Estimation for networks
- Dependence measures and copulas
- Non-parametric and semi-parametric econometrics

Structural modeling

- Networks, Expectations and Bounded Rationality, Behavioral Economics, Macroeconomics

REFEREED PUBLICATIONS

1. "Wright meets Markowitz: How standard portfolio theory changes when assets are technologies following experience curves", *forthcoming*, with Rupert Way, Fabrizio Lillo, François Lafond and J. Doyne Farmer, ***Journal of Economic Dynamics and Control***
2. "Connecting the dots: Econometric methods for uncovering networks with an application to the Australian financial institutions", 2015, with Mikhail Anufriev, ***Journal of Banking and Finance***, 61, S214-S255
3. "Comparing the Accuracy of Copula-Based Multivariate Density Forecasts in Selected Regions of Support", 2014, with Cees Diks, Oleg Sokolinskiy and Dick van Dijk, ***Journal of Economic Dynamics and Control***, 48, 79-94.
4. "Asset Price Dynamics with Heterogeneous Beliefs and Local Network Interactions", 2013, with Oleg Pavlov and Sergij Gerasymchuk, ***Journal of Economic Dynamics and Control***, 37, 2623-2642.
5. "Efficiency of continuous double auctions under individual evolutionary learning with full or limited information", 2013, with Mikhail Anufriev, Jasmina Arifovich and John Ledyard, ***Journal of Evolutionary Economics***, 23, 539-573.
6. "Likelihood-based scoring rules for comparing density forecasts in tails", 2011, with Cees Diks and Dick van Dijk, ***Journal of Econometrics***, 163, 215-230.
7. "Out-of-sample comparison of copula specifications in multivariate density forecasts ", 2010, with Cees Diks and Dick van Dijk, ***Journal of Economic Dynamics and Control***, 34, 1596-1609.
8. "Learning and adaptation's impact on market efficiency", 2010, with David Goldbaum, ***Journal of Economic Behavior and Organization***, 76 , 635-653.
9. "Is there a Symmetric Nonlinear Causal Relationship between Large and Small Firms?" 2010, with Bill B. Francis and Mbodja Mougoué, ***Journal of Empirical Finance***, 17, 23-38
10. "Time-varying market integration and stock and bond return concordance in emerging markets", 2009, with Eliza Wu, ***Journal of Banking and Finance***, 33, 1014-1021
11. "Asset Prices, Traders' Behavior, and Market Design" with Mikhail Anufriev, 2009, ***Journal of Economic Dynamics and Control***, 33, 1073-1090

12. "Rank-based entropy tests for serial independence", 2008, with Cees Diks, ***Studies in Nonlinear Dynamics and Econometrics***, 12, art. 2
13. "E&F Chaos: a user friendly software package for nonlinear economic dynamics", 2008, with Cees Diks, Cars Hommes and Roy van der Weide, ***Computational Economics***, 32, 221-244
14. "Impact of analysts' recommendations on stock performance", 2007, ***European Journal of Finance***, 13, 165-179
15. "Nonparametric tests for serial independence based on quadratic forms", 2007, with Cees Diks, ***Statistica Sinica***, 17, 81-98
16. "A new statistic and practical guidelines for nonparametric Granger causality testing", 2006, with Cees Diks, ***Journal of Economic Dynamics and Control***, 30, 1647-1669
17. "Heterogeneous beliefs under different market architectures", 2006, with Mikhail Anufriev, in ***Advances in Artificial Economics***, Bruun, C. (Ed.), Series: Lecture Notes in Economics and Mathematical Systems, Vol. 584, Springer, 3-15
18. "A note on the Hiemstra-Jones test for Granger non-causality", 2005, with Cees Diks, ***Studies in Nonlinear Dynamics and Econometrics***, 9, art. 4
19. "Goodness-of-fit test for copulas", 2005, ***Physica A***, 355, 176-182

WORKING PAPERS

1. "Estimation of a scale-free network formation model" with Anton Kolotilin, resubmitted to ***Journal of Econometrics***
2. "Now you see it, now you don't: How to make the Allais paradox appear, disappear, or reverse", with Pavlo Blavatsky and Andreas Ortmann, prepared for resubmission to ***Games and Economic Behavior***
3. "The role of information in continuous double auction: an experiment", with Mikhail Anufriev, Jasmina Arifovich and John Ledyard
4. "Planar beauty contests" with Mikhail Anufriev and John Duffy
5. "Endogenous network topology in the interbank lending market", with Mikhail Anufriev, Andrea Deghi and Paolo Pin
6. "Efficient Estimation of Parameters in Marginals in Semiparametric Multivariate Models" with Artem Prokhorov
7. "The network view on input-output analysis for Australia" with Mikhail Anufriev and Evgenia Goryacheva
8. "Local interactions in a market with heterogeneous expectations" with Mikhail Anufriev and Andrea Giovannetti
9. "Bayesian Estimation of the Heuristic Switching Model using Experimental Data" with Mikhail Anufriev and Cars Hommes

STUDENT SUPERVISION

Honours students: Tina Wang, 2007, Anatoly Logunov, 2011, Sam Forrest, 2012, Matt Smart, 2013, Roger Dong, 2014, Luka Raznatovic, 2015, Timothy Lo, 2015-2016, Jeff Heung, 2016.

PhD students: Robert Wallner, 2008-2011, Alan Rai, 2008-2013, Wei Tian, 2017-

EDITORIAL SERVICE

Studies in Nonlinear Dynamics & Econometrics, Associate Editor

01/2017-

REFEREEING

Journal of Econometrics, Econometric Theory, Journal of Economic Dynamics and Control, Econometric Reviews, Economic Record, Australian & New Zealand Journal of Statistics, Journal of Economic Interaction and Coordination, Methodology and Computing in Applied Probability, Canadian Journal of Statistics, Studies in Nonlinear Dynamics and Econometrics, Insurance: Mathematics and Economics, Economic Record, International Journal of Forecasting, Energy Economics, Physica A, book reviews for Routledge Economics and Academic Press

GRANTS AND AWARDS

1. Australian Research Council Discovery Grant (Chief Investigator in the team of three CIs), for three years, 2017-2019, AUD 386,000 11/2016
2. Centre of Excellence for International Finance & Regulation grant for two years, 2014-2015, AUD 62,000 11/2013
3. Australian Research Council Discovery Early Career Researcher Award for three years, 2012-2014, AUD 375,000 11/2011
4. Australian Research Council Discovery Grant (Chief Investigator in the team of three CIs), for three years, 2012-2014, AUD 750,000 10/2011
5. Standard Research Grant of Social Sciences and Humanities Research Council, Canada (collaborator) for 2 years, CAD 40,000 10/2009
6. Reserve Bank of New Zealand-NZ Econometric Study Group Research Award NZD 250 03/2009
7. Australian School of Business Research Grant, UNSW AUD 20,000 02/2008
8. Australian Research Council Discovery Grant (sole Chief Investigator), for three years, 2009-2011, AUD 105,000 10/2008
9. ASB Research Grant, UNSW AUD 15,000 12/2007
10. Early Career Researcher Travel Scheme Grant, UNSW, AUD 3,000 06/2007
11. Special Research Grant, Faculty of Business, UNSW, AUD 5,000 11/2006
12. NBER/NSF Travel Grant (Time series conference), EUR 850 09/2005
13. NBER/NSF Travel Grant (Time series conference), USD 1,000 09/2004
14. Senator Muskie Fellowship for Graduate Studies, USD 50,000 09/2000