

Olesia Verchenko, PhD

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Kyiv School of Economics

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Work Experience

Jan 2005 - now

Kyiv School of Economics/Kyiv Economic Institute, Kyiv, Ukraine

Academic Director (Sep 2014-now)

Assistant Professor (Macroeconomics, Money and Banking, Financial Economics, Issues in Finance, Portfolio Management, Asset Pricing, Economics of Entrepreneurship, Research Workshop, professional education)

KSE Olympiads Director (“Quantitative Economics” and “Economic and Financial Theory”)

Conference Coordinator (“Economic Theory: Innovative Instruction and Research-Based Teaching”, KSE Student Conference)

Consultant/researcher (SimCorp Ukraine, Ukrainian AgriExchange, Social Impact Inc. etc.)

July 2004, March 2005,
September 2007

Hock Training, Kyiv, Ukraine and Moscow, Russia

Instructor (CFA, CMA, CPA preparatory classes)

Aug 2001 - Dec 2004

University of Virginia, VA, USA

Teaching Assistant (undergraduate and graduate economics)

Research Assistant (data processing and statistical analysis)

July 2000 – Aug 2000

USAID, Kyiv, Ukraine

Intern (Working paper “Banking System in Ukraine”)

Nov 1999 - May 2000

The World Bank, Kyiv Regional Office, Ukraine

Intern (research on macro growth policies)

Education

Aug 2001-Dec 2008

University of Virginia, VA, USA

PhD in Economics

Dissertation: “Empirical Tests of Option Pricing Models”

Fields of interest: Financial Economics, Derivative Pricing

Oct 2000 – Jun 2001

Universite de Lausanne, Switzerland

M.S. in Banking and Finance

Sep 1998 – Jun 2000

National University Kiev-Mohyla Academy, Ukraine

Economics Education and Research Consortium (EERC)

MA in Economics

Sept 1996 – Jun 1998

National University Kiev-Mohyla Academy, Ukraine

BS in Economics

Fellowships and Awards

Jun 2012, 2014, 2015, 2016, 2017	KSE Best Professor Award KSE, Kyiv, Ukraine
Jan 2005 – Apr 2005	EERC Alumni Teaching Fellowship EERC, Kyiv, Ukraine
Jul 2004 – Dec 2005	Bankard Dissertation Fellowship University of Virginia, VA, USA
Sep 2001 – May 2004	State Graduate Fellowship University of Virginia, VA, USA
Oct 2000 – Jul 2001	Kherson-Hoffmann Fellowship Universite de Lausanne, Switzerland
Jul 1999 – Aug 1999	Citigroup Harvard Summer School Fellowship Harvard University, USA

Skills

Teaching and Training	Rich experience in teaching master-level economics students (Kyiv School of Economics), training non-academic audiences (Simcorp, Ukrainian Agricultural Exchange) and preparing for select professional exams (CFA, CMA, CPA). Great teaching evaluations.
Professional Research	Best Paper Award at the Global Finance Conference (2010), several research articles submitted to international journals, participation in policy research projects.
Advising and Supervising	Supervising more than 40 successfully defended student master theses in the field of finance and macroeconomics.
Project Leading and Teamwork	A member of KSE Management Team as VP for Economic Education, department leader, director of KSE Charitable Foundation, acting president of KSE University, member of the board of directors of KSE NGO (general management and strategic development, faculty leadership, content and quality control, faculty search and negotiations, conflict resolution, licensing and accreditation leadership, communications with partner institutions etc).
Programming and Data Processing	Regular user of Matlab, Stata, EViews, Fortran; writing codes and using build-in features to analyze big data sets

Research Papers

“Empirical Tests of Option Pricing Models”, *Ph.D. Dissertation*, University of Virginia, Dec. 2008
“Testing Option Pricing Models: Complete and Incomplete Markets”, submitted to the Journal of Derivatives, *Best Paper Award at the Global Finance Conference, 2010*.
“Are Financial Markets Populated by Irrational Forecasters? Implied Loss Functions from S&P 500 Options Data”, submitted to the *International Journal of Banking and Finance*.
“Testing Option Pricing Models: Uncertain vs. Stochastic Volatility.” *Working Paper*; presented at the Applied Financial Economics Workshop, July 2011.
“Incomplete Information Processing and Asset Pricing”, *Working Paper*
“Arbitrage Opportunities in the Ukrainian Futures Market”, *Working Paper*

Languages:

Ukrainian – native, Russian and English – fluent, French - proficient