

VITALIY VANDROVYCH

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Education:

Ph.D. in International Economics and Finance, Brandeis University

Thesis title: “*Essays on Exchange Rate Dynamics*”, expected completion date: May 2007

M.A. in Economics, Central European University, Hungary, 2001

M.A. in International Economics, Ivan Franko National University of Lviv, Ukraine, 1997

B.A. and M.A. in Mathematics, Ivan Franko National University of Lviv, Ukraine, 1992

Teaching and research fields:

Primary fields: International Finance, Macroeconomics, Financial Economics

Secondary fields: Development Economics, Time Series, Quantitative Methods

Teaching Experience:*Brandeis University:*

Instructor: Mathematics for Economics and Finance (Summer 2005 and 2006, Spring 2006)

Instructor: Financial Economics (Fall 2005)

Teaching Assistant: Introduction to Econometrics (Spring 2006)

Teaching Assistant: Applications of Econometrics (Spring 2006)

Teaching Assistant: International Macroeconomics (Spring 2005)

Teaching Assistant: International Corporate Finance (Spring 2004, Spring 2005)

Teaching Assistant: Advanced Macroeconomics (Fall 2002, Spring 2003, Fall 2004)

Teaching Assistant: Computer Simulations and Risk Assessment (Fall 2003, Fall 2004)

Teaching Assistant: Macroeconomics (Fall 2001, Spring 2002)

Harvard University:

Teaching Assistant: Introduction to Econometrics (Summer 2005 and 2006)

Ivan Franko National University of Lviv:

Lecturer: Statistics, Financial Accounting, International Finance, Investment (1997-2000)

Research Experience:

Research assistant to Rashmi Shankar, Brandeis University (Summer 2004)

Engineer-mathematician, Academy of Science of Ukraine, Institute of Applied Problems of Mechanics and Mathematics, Lviv, Ukraine, (1992-1993)

Honors, Scholarships and Fellowships:

Brandeis International Business School Fellowship (2006-2007)

Outstanding Service as a Teaching Assistant for 2004-2005 academic year, International Business School, Brandeis University (Spring 2005)

Muskie Ph.D. Fellowship (2001-2006)

Soros Foundation M.A. Fellowship (2000-2001)

Professional Membership:

American Economic Association, Canadian Economics Association

Programming Skills :

Matlab, Stata

Languages :

English, Ukrainian, Russian

Research Papers and Work in Progress:

“*Nonlinearities in Exchange-Rate Dynamics: Chaos?*” (Job market paper) (Presented at 11th International Conference on Computing in Economics and Finance, Washington, DC, June 2005; 14th Annual Symposium of the Society for Nonlinear Dynamics and Econometrics, St. Louis, March 2006)

“What Can We Learn from *Agent Based Models of Forex Market?*” (Work in progress)

“*Two-Corner Hypothesis for Exchange Rate Regimes and Their Relevance for Transition Economies*” (2003)

“*Policy Influence on Economic Growth in Transition Countries*” (Published in “*Visnyk of Lviv University, International Relations Series*”, 7, 2002)

“*Periodic Marginal Problem for Hyperbolic Equations of 2nd Order in Cylindrical Regions*” (Unpublished M.A. thesis, in Ukrainian. Presented at International Scientific Mathematical Conference, Kyiv, Ukraine, May 1992)

Thesis Committee and References:

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