

DMITRY LEVANDO

NRU-HSE, Shabolovka 26, Moscow, Russia

1 Research interests

- strategic macroeconomics, macrofinance
- non-cooperative coalition game theory and Nash program
- empirical economics

2 EDUCATION

- PhD (Mathematical Economics), Ca Foscari University, Venezia, Italy, (2012), Title: "Essays on Trade and Cooperation".
- **Job market papers**
 1. "*Survey of Strategic Market Games*", in *Economic Annals* (2012)
 2. "*Mixed strategies equilibrium in duopoly with quality competition*". The paper demonstrates how to work with information, when strategies of players are continuous
 3. "*Non-cooperative economy for coalition formation*", The paper introduces a non-cooperative approach to coalition formation. The model allows to parametrize Nash equilibrium by a number of deviators.
- Kandidat ekonomicheskikh nauk, (PhD Rus), "*Market micro-structure as a tool of competition between stock exchanges*", the Academy of Finance, Moscow, Russia, 2000.
- MA in Economic Theory, New Economic School, Moscow, Russia, 1994.
- MS in Mathematics and Computer Science, thesis title "*Automatic fitting of parameters for Box-Jenkins (ARIMA) model*", Moscow Institute for Physical Engineering (MIFI), Moscow, Russia, 1989. Implemented in Mesosaur time-series analysis system, later purchased by SYSTAT.

2.1 Some publications

- *Survey of Strategic Market Games*, accepted to *Economic Annals* (2013)
- *Exchange rate pass-through effect and monetary policy in Russia*, with V. Dobrynskaya, in P. Karadeloglou and V. Terraza (eds.) *Exchange Rates and Macroeconomic Dynamics*, Chapter 4, Palgrave Macmillan, 2008.

- *A study of exchange rate pass-through effect in Russia*, with V.Dobrynskaya, in Poloucek, S., Stavarek, D. (eds.), *Future of Banking after the Year 2000 in the World and in the Czech Republic*, (Vol. X, Finance and Banking). Karvina: Silesian University, 2005, pp. 1030-1062. ISBN 80-7248-342-0.
- *Algorithms for automatic fitting and estimating ARIMA models in the time series analysis MESOSAUR*, with S.E Kouznetsov, *Proceedings "Workshops of the Russian-French Seminar on Multidimensional statistics and data analysis"*, S. Aivazian, E.Diday., eds. 1992.
- *Choice, exchange and contracts*, preprint WP12.2007/01, Series WP12, 2007 (in Rus.).
- *Similarity relation under-risk* with Ushakov N. and Antropova E. Preprint of Higher School of Economics WP12/2007/09, 2007, 36p (in Rus.).
- *Structure of economic reasoning: models and ideas*, *Proceedings of Siberia State Aerospace University*, v. 2(9), 2006, pp. 92-96(in Rus.).
- *Pass-through effect in Russian economy*, April 2004, 5th International conference "Competitiveness and economic modernization" in Moscow, (with V.Dobrynskaya), (in Rus.)
- *Teaching materials for teachers of international economics*. The project financed by the World Bank. 2004, Russian, preprint (in Rus.).

3 Conference presentations

- SAET, Paris, 2013
- XXII General equilibrium Workshop, Wien, 2013
- Strategic Interactions and General Equilibrium Workshop, Dijon, France, 2012
- University Paris-10, 2012 (Invited talk)
- ESA World Meeting, Italy, 2007
- FUR XII, Italy, 2006
- Conference on Affect, Motivation and Decision Making, Israel, 2006