

## Yuri Ichkitidze

Date of birth: 12 January 1980

Native Place: Leningrad (now Saint-Petersburg)

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### EDUCATION

- 2001 – 2004: PhD (Candidate of Science) in Economics, St-Petersburg State University for Engineering and Economics
- 1996 – 2001: Diploma (5-years specialist) in Mathematical Methods in Economics, St-Petersburg State University for Engineering and Economics

### WORK EXPERIENCE

- 2016-till present: docent of Department of Finance in HSE University at St-Petersburg
- 2006–2016: docent of Department of Operation Research in Economics in St-Petersburg State University for Engineering and Economics
- 2004–2011: assets manager on derivative market
- 2000–2003: financial market analyst

### COURSES TAUGHT

- Financial Management
- Securities Market
- Theory of Money, Banking and Financial Institutions
- Macroeconomics
- Financial Engineering
- Financial Risk Management
- Analysis of Time Series
- Financial Econometrics

### RESEARCH INTERESTS

- Equilibrium models of financial markets microstructure
- Return predictability
- Models of market risk evaluation
- Non-linear effects in time series
- Evolutionary processes in the global economy
- Theory of long cycles in the economy
- The cascade model of structural change

- The problems of innovative development
- Cognitive psychology

## MAIN PUBLICATIONS

- Structural and technological stalemate in Euro-zone. If this is the reality, what we can expect? / coauthored with Akaev A.A., Sokolov V.N., in *Devezas T. (ed.), et. al., Industry 4.0: Entrepreneurship and Structural Change in the New Digital Landscape* Springer, 2017
- Financial Instability under Innovation Development: Reasons and Regulation within the Model of Evolutionary Processes / in *Devezas T. (ed.), et. al., Industry 4.0: Entrepreneurship and Structural Change in the New Digital Landscape* Springer, 2017
- Trends of Innovative Development: the world practice of government support for emerging industries// coauthored with S.Y. Rumyantseva. (In Russian). Monograph. SPb.: Publishing and Printing Association of Russian Universities, 2016
- The Post-Socialist Transformation of Central and Eastern European Countries at the Turn of the Century: Regional Development and Economic Inequality // coauthored with Akaev A.A., Sarygulov A.I., Sokolov V.N. *Region Economy*, №3, 2016 DOI: 10.15826/recon.2016.2.3.025
- Social Evolution in Terms of Economic Dynamics: The Eastern European Countries between 1990 and 2014 / coauthored with Akaev A.A., Sarygulov A.I., Sokolov V.N. *Social and Evolution History*, №2, 2016
- Cascade Model of Innovative Dynamics with Investment Flows / coauthored with Petryakov A. *Indian Journal of Science and Technology*. 2016. Vol. 9. No. 14. DOI: 10.17485/ijst/2016/v9i14/91077
- The duality of equilibrium between the stock price and the fair value for a fast-growing company / *Proceedings of the XIX International Conference on Soft Computing and Measurements SCM`2016*. St. Petersburg: IEEE, 2016. DOI: 10.1109/SCM.2016.7519818
- The optimal debt size under instability of financial markets / coauthored with Zvontsov A. *Proceedings of the XIX International Conference on Soft Computing and Measurements SCM`2016*. St. Petersburg: IEEE, 2016. DOI: 10.1109/SCM.2016.7519835

## RESEARCH PROJECTS

1. In 2014-2016 the contractor under the grant of Russian Science Fund №14-28-00065 on "Structural and cyclical paradigm of economic and technological renewal of macro-systems (World and Russia in the first half of the XXI century)" (supervisor A.A. Akaev)
2. In 2013-2015 the contractor under the grant Russian Humanitarian Science Fund №13-02-00373 on "System modeling of controlling processes of the structural changes in the economy" (supervisor V.N. Sokolov)
3. In 2009-2011 the contractor on "Investigation of the stability of economic systems and assessment of the impact of resource factors on the macroeconomic dynamics"

commissioned by the Ministry of Education and Science of the Russian Federation in the framework of the project number 2.1.3 / 5069 for the program "Scientific Potential of Higher Education" (supervisor A.A. Akaev)