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Current Positions

from 05/2008	**Assistant Professor** Faculty of Economics and Business, University of Amsterdam
from 05/2008	**External Member** Laboratory of Economics and Management, Sant'Anna School of Advanced Studies, Pisa, Italy

Previous Positions

10/2005 – 04/2008	**PostDoc Researcher** Center for Nonlinear Dynamics in Economics and Finance (CeNDEF), Faculty of Economics and Business, University of Amsterdam

Education

09/2001 – 07/2005	**Ph.D. in Economics** Sant'Anna School of Advanced Studies, Pisa, Italy *Dissertation:* Heterogeneous Agent Models of Simple Exchange Economies: on the Role of Investment Horizons and Wealth Dynamics
09/2000 – 07/2001	**MA in Economics** (with Honors) Consortium for Research and Continuing Education in Economics (CORIPE Piemonte), Moncalieri (TO), Italy
09/1998 – 07/2000	**MA in Economics** (with Honors) European University at St.Petersburg, Russia
09/1993 – 07/1998	**MSc in Mathematics** (with Honors) St.Petersburg State University, Russia *Major:* differential equations

Refereed Publications

1. "Wealth-driven Selection in a Financial Market with Heterogeneous Agents", (with Pietro Dindo), *Journal of Economic Behavior and Organization*, forthcoming.
2. "Evolution of Market Heuristic", (with Cars Hommes), *Knowledge Engineering Review*, forthcoming.
3. "Asset Prices, Traders' Behavior and Market Design", (with Valentyn Panchenko), *Journal of Economic Dynamics and Control*, Vol. 33, pp. 1073–1090, 2009.

4. “Introduction to Special Issue on Complexity in Economics and Finance”, (with William Branch), *Journal of Economic Dynamics and Control*, Vol. 33, pp. 1019–1022, 2009.
5. “Wealth-Driven Competition in a Speculative Financial Market: Examples with Maximizing Agents”, *Quantitative Finance*, Vol. 8, pp. 363–380, 2008.
6. “Evolutionary Switching between Forecasting Heuristics: An Explanation of an Asset-Pricing Experiment” (with Cars Hommes), pp. 41-53 in K.Schredelseker and F.Hauser (ed.) *Complexity and Artificial Markets*, Springer-Verlag, Berlin, 2008.
7. “Equilibria, Stability and Asymptotic Dominance in a Speculative Market with Heterogeneous Agents” (with Giulio Bottazzi and Francesca Pancotto), *Journal of Economic Dynamics and Control*, Vol. 30, pp. 1787–1835, 2006.
8. “Heterogeneous Beliefs under Different Market Architectures” (with Valentyn Panchenko), pp. 269–282 in C.Bruun (ed.) *Advances in Artificial Economics*, Springer-Verlag, Berlin, 2006.
9. “Equilibrium Return and Agents Survival in a Multiperiod Asset Market: Analytic Support of a Simulation Model” (with Pietro Dindo), pp. 3–15 in C.Bruun (ed.) *Advances in Artificial Economics*, Springer-Verlag, Berlin, 2006.
10. “Noisy Trading in the Large Market Limit” (with Giulio Bottazzi), pp. 137–146 in P.Mathieu, B.Beaufils and O.Brandouy (ed.) *Artificial Economics*, Springer-Verlag, Berlin, 2006.
11. “Speculative equilibria and asymptotic dominance in a market with adaptive CRRA traders” (with Giulio Bottazzi and Francesca Pancotto), in Proceedings of SPIE Conference “Noise and fluctuations in econophysics and finance”, vol. 5848, 2005.

Grants, Awards and Scholarships

2009	grant for a research for the Paul Woolley Centre for Capital Market Dysfunctionality at the University of Technology, Sydney.
04/2008 – 04/2011	FP7-SSH-2007-1.3.1 grant for European Union collaborative project “Polhia” (coordinator D. Delli-Gatti, UCSC, Milano).
11/2005	1st Student Price for the paper presented in 12th International Meeting ASCEG 2005, Aix-en-Provance, France.

Organization Activities

from 02/2005	co-organizer of the weekly seminar series “Economics Colloquia” at the University of Amsterdam.
10/2007	co-organizer of the one-week workshop “Complexity in Economics and Finance” in Lorentz Center, Leiden.

Editorial and Referee Activity

Editor of:	the special issue of the *Journal of Economic Dynamics and Control* devoted to the Leiden Workshop on “Complexity in Economics and Finance”

Referee for:	*Journal of Economic Dynamics and Control*, *Journal of Economic Behavior and Organization*, *Quantitative Finance*, *Journal of Evolutionary Economics*, *The European Physical Journal B*, *Macroeconomics Dynamics*, *Journal of International Financial Markets, Institutions and Money*, *Journal of Economic Interaction and Coordination*

Research Interests

Economic Theory, Heterogeneous Agent Models, Expectation Formation and Learning, Agent-Based Models, Dynamics of Financial Markets, Market Microstructure, Nonlinear Dynamical Systems

Teaching Experience

2006 – 2010 University of Amsterdam, **Lecturer** for courses:

- *Micro-Economie*, *Analyse A* and *Wiskunde V* of the BSc program (in Dutch), and *Bounded Rationality* and *Nonlinear Economic Dynamics* of the M.Phil. program (in English)

2003/2004 Sant'Anna School of Advanced Studies, **Lecturer** for course

- *Mathematics for Economists* on Ph.D. program, 35 hours

Presentations

seminars	in the universities of Pisa, Venice, Milan, Amsterdam and Sydney;
conferences	in Porto, Kyoto, Amsterdam, Washington, Bielefeld, Kiel, Marseille, Aix-en-Provance, Limassol, Aalborg, Paris, Trieste, Montreal, Leiden, Sydney, Warwick, Innsbruck, and Stanford.

Skills

Languages	Russian (mother tongue), English (fluent), Dutch (advanced), Italian (basic)
Operational Systems	Linux, Windows
Programming Languages	C
Applications	LaTeX, XEmacs, Mathematica, gnuplot, DsTool, Word, Excel, EF Chaos
Short Experience	Matlab, STATA, Laboratory for Simulation Development (LSD)

August 28, 2009