

# Olesia Verchenko

## Office Contact Information:

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## Education

Aug 2001-Dec 2008	<b>University of Virginia, VA, USA</b> PhD in Economics <b>Dissertation:</b> “Empirical Tests of Option Pricing Models” <i>Fields of interest:</i> Financial Economics, Derivative Pricing
Oct 2000 – Jun 2001	<b>Universite de Lausanne, Switzerland</b> M.S. in Banking and Finance
Jul 1999 – Aug 1999	<b>Harvard University, USA</b> Summer School
Sep 1998 – Jun 2000	<b>National University Kiev-Mohyla Academy, Ukraine</b> Economics Education and Research Consortium (EERC) MA in Economics
Sept 1996 – Jun 1998	<b>National University Kiev-Mohyla Academy, Ukraine</b> BS in Economics

## Work Experience

Jan 2005 - now	<b>Kyiv School of Economics, Kyiv, Ukraine</b> Assistant Professor (Macroeconomics, Financial Economics, Issues in Finance, Research and Thesis Workshop) Conference Coordinator (“Economic Theory: Innovative Instruction and Research-Based Teaching”)
July 2004, March 2005, September 2007	<b>Hock Training, Kyiv, Ukraine and Moscow, Russia</b> Instructor (CFA, CMA, CPA preparatory classes: Macroeconomics, Microeconomics, Quantitative Methods, International Economics)
Aug 2001 - Dec 2004	<b>University of Virginia, VA, USA</b> Teaching Assistant (undergraduate and graduate economics) Research Assistant (data processing and statistical analysis)
July 2000 – Aug 2000	<b>USAID, Kyiv, Ukraine</b> Intern (Working paper “Banking System in Ukraine”)
Nov 1999 - May 2000	<b>The World Bank, Kyiv Regional Office, Ukraine</b> Intern (research on macro growth policies)

## **Fellowships and Awards**

Jan 2005 – April 2005	<b>EERC Alumni Teaching Fellowship</b> EERC, Kyiv, Ukraine
July 2004 – Dec 2005	<b>Bankard Dissertation Fellowship</b> University of Virginia, VA, USA
Sept 2001 – May 2004	<b>State Graduate Fellowship</b> University of Virginia, VA, USA
Oct 2000 – July 2001	<b>Kherson-Hoffmann Fellowship</b> Universite de Lausanne, Switzerland
July 1999 – Aug 1999	<b>Citigroup Harvard Summer School Fellowship</b> Harvard University, USA

## **Publications and Research Papers**

“Empirical Tests of Option Pricing Models”, *Ph.D. Dissertation*, University of Virginia, Dec. 2009

“The Hobson-Rogers Model of Uncertain Volatility: Empirical Investigation”, *Working Paper*

“Incomplete Information Processing and Asset Pricing”, *Working Paper*

“Are Financial Markets Populated by Irrational Forecasters? Implied Loss Functions from S&P 500 Options Data”, *Working Paper*

## **Languages**

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

## **Interests**

Calisthenics, Embroidery and Needlework