Wadim Djatschenko, M.Sc.



djatschenko@europa-uni.de ¹ ssrn.com/author=2826483



Education

2014—Present **Doctoral Studies in Economics and Finance**, *European University Viadrina*, Frankfurt (Oder).

2010–2013 Master of Science in Finance, Accounting and Taxes, *Georg-August-University*, Göttingen.

2007–2010 Bachelor of Science in Business, Georg-August-University, Göttingen.

PhD Thesis

Title Exploring the Relationship Between Corporate Bond Yields and Firm Level Financial Constraints.

Supervisor Professor Ingo Geishecker, PhD

Experience

Vocational

2013–Present **Research Associate**, Chair of Applied Microeconomics, Prof Ingo Geishecker, PhD, European University Viadrina, Frankfurt (Oder).

- o scientific and managerial responsibilities on behalf of the chair
- writing and editing scholarly papers
- o teaching:
 - lectures in "Microeconomics"
 - tutorials in "Mathematics", "Microeconomics", "European Economic Integration", "Firm Heterogeneity and International Trade"
 - development and practical implementation of the economics propaedeutic "Viadrina Fast Track" in 2015, 2016 and 2017
- supervision of Bachelor's and Master's theses
- 2012–2013 **Research Assistant**, Chair of International Economics and Applied Econometrics, Prof Ingo Geishecker, PhD, Georg-August-University, Göttingen.
- 2011–2013 **Tutor for Microeconomics**, *Chair of Public Economics, Prof Dr. Robert Schwager, Georg-August-University*, Göttingen.
- 2010–2013 **Tutor for Microeconomics**, Chair of International Economics and Applied Econometrics, Prof Ingo Geishecker, PhD, Georg-August-University, Göttingen.

Miscellaneous

2015-Present Creator and Maintainer of the R package "BondValuation".

Awards

2019 SWFA Best Doctoral Student Paper in Investments 2019.

presented by the Southwestern Finance Association for my paper "The Nitty Gritty of Bond Valuation: A Generalized Methodology for Fixed Coupon Bond Analysis" at the Forty-Sixth Annual Meeting of the Federation of Business Disciplines.

(March 13 - March 16, 2019, Houston, Texas)

2018 Best Teaching Award for the Summer Semester 2018.

presented by the Faculty of Business Administration and Economics of the European University Viadrina at the Graduation Day 2018. (November 17, 2018, Frankfurt (Oder))

Scholarly Papers and Research

2019 The Nitty Gritty of Bond Valuation: A Generalized Methodology for Fixed Coupon Bond Analysis.

Discussion paper. Available at SSRN: https://ssrn.com/abstract=3205167.

2018 BondValuation: An R Package for Fixed Coupon Bond Analysis.

Discussion paper. Available at SSRN: https://ssrn.com/abstract=3292955.

2018 BondValuation: Fixed Coupon Bond Valuation Allowing for Odd Coupon Periods and Various Day Count Conventions.

package version 0.1.0. Available at CRAN: https://CRAN.R-project.org/package=BondValuation.

Presentations at Scientific Conferences

- 2019 RFinance, 11th Annual Conference (Chicago, Illinois)
- 2019 Southwestern Finance Association, 58th Annual Conference (Houston, Texas)
- 2018 Royal Economic Society, PhD meeting (London)
- 2018 Rimini Conference in Economics and Finance (Rimini)
- 2016 European Trade Study Group, 17th Annual Conference (Helsinki)

Software Skills

Intermediate C++, LATEX

Basic PYTHON, HTML

Languages

German native speaker

Russian native speaker

English highly proficient

Interests

- Financial Markets
- Chess

- Coding
- Reading