Dr. Wadim Djatschenko

Curriculum Vitae

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Education

2014–2019 Dr. rer. pol. (Economics & Finance), European University Viadrina, Frankfurt (Oder).

2010–2013 M.Sc. in Finance, Accounting & Taxes, Georg-August-University, Göttingen.

2007–2010 **B.Sc. in Business**, *Georg-August-University*, Göttingen.

Doctoral Thesis

Grade Summa Cum Laude

Title Fixed Coupon Bond Valuation Allowing for Irregular Coupon Periods and Various Day Count Conventions - Methodology, Implementation, and Application.

Supervisor Professor Ingo Geishecker, PhD

Experience

Vocational

2019-Present **Postdoctoral Research Assistant**, 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
- teaching:
 - lectures in "Mathematics", and "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
- 2013–2019 **Graduate Research Assistant**, Chair of Applied Microeconomics, Prof Ingo Geishecker, PhD, European University Viadrina, Frankfurt (Oder).
- 2012–2013 **Student Research Assistant**, Chair of International Economics and Applied Econometrics, Prof Ingo Geishecker, PhD, Georg-August-University, Göttingen.
- 2010–2013 **Tutor for Microeconomics**, Chair of International Economics and Applied Econometrics, Prof Ingo Geishecker, PhD, and Chair of Public Economics, Prof Dr. Robert Schwager, Georg-August-University, Göttingen.

Miscellaneous

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

Awards

- 2019 Best Teaching Award for the Winter Semester 18/19 and Summer Semester 2019. presented by the Faculty of Business Administration and Economics of the European University Viadrina at the Graduation Day 2019. (November 16, 2019, Frankfurt (Oder))
- 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 BondValuation: An R Package for Fixed Coupon Bond Analysis.

 Forthcoming in the QJournal. Available at SSRN: https://ssrn.com/abstract=3292955.
- 2019 The Nitty Gritty of Bond Valuation: A Generalized Methodology for Straight Bond Analysis.

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

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 @Finance, 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

Advanced , Microsoft Office

Intermediate C++, \LaTeX

Basic PYTHON, HTML

Languages

German native speaker

Russian native speaker

English **highly proficient**

Interests

- Financial Markets
- Chess

- Coding
- Reading