

PERSONAL INFORMATION

Dean Fantazzini



📍 119234, Moscow, Leninskie Gory, Lomonosov Moscow State University d1, str. 61.

☎ (+7) 4955105267

✉ fantazzini@mse-msu.ru , dean.fantazzini@gmail.com

🌐 <https://sites.google.com/site/deanfantazzini>

Sex Male | Date of birth 06/08/1976 | Nationality Italian

 WORK EXPERIENCE
 RESEARCH ACTIVITIES

September 2020 – current	Full Professor in Energy Economics and Econometrics (Current Position - Full time) - Moscow School of Economics, Moscow State University, Moscow (Russia).
October 2014 – current	Deputy Head of the Chair of Econometrics and Mathematical Methods in Economics. - Moscow School of Economics, Moscow State University, Moscow (Russia).
October 2008 - Aug. 2020	Associate Professor in Energy Economics and Econometrics Moscow School of Economics, Moscow State University, Moscow (Russia).
Oct. 2007 - Sept. 2008	Lecturer in Energy Economics and Econometrics Moscow School of Economics, Moscow State University, Moscow (Russia).
Nov. 2006 - Oct. 2007	Research Fellow in Statistics Department of Statistics and Applied Economics, University of Pavia (Italy).
Dec. 2005 - Nov. 2006	Research Fellow in Economics and Econometrics - Department of Economics and Quantitative Methods, University of Pavia (Italy).
March 2005 - July 2005	Fixed-term job commissioned by the University of Bologna (Italy) and funded by the Italian Department of Agriculture and the European Commission, to develop an econometric model for the Italian tobacco industry
Aug. 2003 - Aug. 2004	Research Fellow - the Chair for Economics and Econometrics, University of Konstanz (Germany).
June 2000 - Dec. 2000	Research Department of Banca Intesa , as a part of the Master in Financial and Insurance Investments

WORK EXPERIENCE
TEACHING ACTIVITIES

Sep. 2024 up to date	Teaching the course in Machine Learning, Deep Learning and Unsupervised Learning: Theory and Case Studies with R at the Moscow School of Economics – Moscow State University (Russia).
March 2022 up to date	Teaching the inter-faculty course in Modelling and Forecasting Seasonal Time Series models using R at the Moscow School of Economics – Moscow State University (Russia).
Sep. 2019 up to date	Teaching the course in Econometrics 3 for the Master course in Economics and mathematical methods at the Moscow School of Economics, Moscow (Russia).
Sep. 2019 - up to date	Teaching the course in Time Series Analysis 2-3 for the Master course in Economics and mathematical methods at the Moscow School of Economics.
Dec. 2015 up to date	Teaching the course in Econometrics Methods for Energy Economics and Finance for the PhD course in Economics at the Moscow School of Economics, Moscow (Russia).
Oct. 2015 up to date	Teaching the course in Macro-Econometrics for the PhD course in Economics at the Moscow School of Economics, Moscow (Russia).
Sep. 2013 up to date	Visiting Professor in Numerical Methods for Finance using R at the ICEF - HSE, Moscow (Russia).
Sep. 2019 – Sep. 2023	Teaching the course in Time Series Analysis 2-3 at the faculty of Mechanics and Mathematics – Moscow State University (Russia).
Sep. 2019 – Sep. 2023	Teaching the course in Econometrics 3 at the faculty of Mechanics and Mathematics – Moscow State University (Russia).
Sep. 2018 – Sep. 2022	Teaching the course in Econometrics 1-2 at the faculty of Mechanics and Mathematics – Moscow State University (Russia).
Sep. 2012 – May 2019	Teaching the course in Energy Risk Management 2 for the Master course in Economics at the Moscow School of Economics, Moscow (Russia).
Sep. 2014 - May 2019	Teaching the course in Econometrics for the Bachelor course in Economics at the Moscow School of Economics, Moscow (Russia).
Sep. 2007 - May 2019	Teaching the course in Time Series Analysis for the Bachelor course in Economics at the Moscow School of Economics, Moscow (Russia).
Sep. 2012 - May 2017	Teaching the course in Energy Risk Management for the inter-faculty course in Economics at the Moscow School of Economics, Moscow (Russia).
May. 2016 - May 2017	Visiting Professor in Econometrics Methods for Energy Economics and Finance at the Faculty of Economics, University of Pavia (Italy).
Sep. 2007- May 2012	Teaching the course in Nonlinear Time Series Analysis for Financial Risk Management for the Master course in Economics at the Moscow School of Economics, Moscow (Russia).

Oct. 2009 - June 2012	Visiting Professor in Stochastic Calculus and Nonlinear Time Series Analysis – Higher School of Economics, Moscow (Russia).
March 2008 - March 2010	Ernst& Young - Academy of Business, Moscow (Russia).
July 2007	Teaching (with Prof. Rossi) the post-graduate course in Econometrics II, University of Pavia, (Italy). Official language: English
May 2007	Teaching the module of Credit Risk Management within the post graduate course in Statistical Data Analysis, University of Pavia, (Italy)
April 2007 - May 2007	Teaching the post-graduate course in Econometrics for the Master Program in Cooperation and International Economic Integration, University of Pavia (Italy). Official language: English.
Nov. 2005 - Oct. 2006	Lecturer in Econometric Software and Applications (fixed term contract), University of Pavia, (Italy)
September 2006	Teaching (with prof. E. Rossi, prof. R. Lucchetti and G. Palomba), the Summer School of Econometrics/Time series Analysis for Ph.D. students (CIDE), Bertinoro, Italy.
September 2006	Visiting Professor in Quantitative Methods for the Master in International Cooperation and Development (MICAD), at the Economics Department of the University of Bethlehem (Palestine), for a United Nations funded program. Official language: English.
May 2006	Teaching the module of Financial Risk Management within the post-graduate course in Statistical Data Analysis by prof. Giudici, University of Pavia, (Italy)
March 2006 - April 2006	Teaching the post-graduate course in Econometrics for the Master Program in Cooperation and International Economic Integration, University of Pavia (Italy). Official language: English.
April 2005 - Oct. 2005	Teaching (with Prof. Verga) the under-graduate courses in Financial Forecasting and Risk Management, University of Parma, Italy
October 2005	Visiting Professor in Quantitative Methods for the Master in International Cooperation and Development (MICAD), at the Economics Department of the University of Bethlehem (Palestine), for a United Nations funded program. Official language: English.
June 2005 - July 2005	Teaching (with Prof. Castagnetti and Prof. Rossi) the post-graduate course in Time Series Analysis, University of Pavia, (Italy). Official language: English
May 2005 - June 2005	Teaching (with Prof. Castagnetti) the under-graduate course in Economics of Financial Markets, University of Pavia, (Italy)
April 2005 - April 2006	Teaching (with Prof. De Giuli) the post-graduate course in Advanced Financial Calculus, University of Pavia, (Italy)
Oct. 2004 - Jan. 2005	Teaching (with prof. Rossi) the courses in Econometrics, Econometrics of Financial Markets, University of Pavia (Italy). Language: English.
Mar.2003 - May 2003	Teaching Assistant in econometric software applications, (for Macroeconometrics – Prof. Giannini, Econometrics of Financial Markets – Prof. Rossi), University of Pavia, Italy
June 2002	Teaching Assistant in econometric software applications (for Prof. Enrique Sentana), Summer School of Econometrics (CIDE), Bertinoro, Italy. Official language: English.

EDUCATION AND TRAINING

June 2020	Russian Doctor of Science in Economics, with specialization in Mathematical Methods for Economics.
April 2016	10-course specialization in Data Science by Johns Hopkins University (certificates and grades: https://www.coursera.org/account/accomplishments/specialization/7JR64WCCLWG2).
July 2012	Russian Candidate of Science in Economics (PhD equivalent), with specialization in Mathematical Methods for Economics.
Sept. 2002 - Jan. 2006	Ph.D. in Economics, with the dissertation "Theory and Applications of Copulas in Finance" Department of Economics and Quantitative Methods, University of Pavia (Italy). Best Ph.D dissertation of the winter session - academic year 2004/2005, and candidate for the Prize awarded to the best Italian Ph.D dissertation in Economics.
Aug. 2003 - Aug. 2004 (Germany)	Research Fellow at the Chair for Economics and Econometrics, University of Konstanz
Sept. 2000 - Nov. 2002	Degree in Political Economics, Department of Economics, University of Bologna (Italy). Final Grade 110/110 with honors.
Jan. 2000 - Dec. 2000	Master in Financial and Insurance Investments, Department of Statistics University of Bologna (Italy). Studentship awarded for best master thesis
Sept. 1995 - Nov. 1999	Degree in Business and Economics Department of Economics, University of Bologna (Italy), Final Grade 110/110 with honors.

PERSONAL SKILLS

Mother tongue(s) Italian

Other language(s)

	UNDERSTANDING		SPEAKING		WRITING
	Listening	Reading	Spoken interaction	Spoken production	
English	Proficient (C2)	Proficient (C2)	Proficient (C2)	Proficient (C2)	Proficient (C2)
Russian	Intermediate (B2)	Intermediate (B2)	Intermediate (B2)	Intermediate (B2)	Basic (A2)
Official certificate of Russian language, Russian history and Russian basic legal framework, required to get a resident permit. Date issued: 05/05/2015. Text score: 98.4% out of 100%					
Levels: A1/A2: Basic user - B1/B2: Independent user - C1/C2 Proficient user Common European Framework of Reference for Languages					

Digital competence

SELF-ASSESSMENT

- Proficient user: R, Gauss, Eviews, Jmulti, Latex
- Independent user: Matlab, Stata

Other skills Gardening, Jogging, Swimming, Skiing, Snow-Racket Excursions and Basketball

Driving licence B

ADDITIONAL INFORMATION

PUBLICATIONS: ARTICLES

- Fantazzini, D., Kurbatskii, A. (2026). Nowcasting and Forecasting Russian Regional CPI: Sparse Models and the Time-Varying Value of Online Data. *Journal of the New Economic Association*, forthcoming.
- Fantazzini, D. (2025). Detecting stablecoin failure with simple thresholds and panel binary models: The pivotal role of lagged market capitalization and volatility. *Forecasting*, 7(4), 68.
- Fantazzini, D., Morgunov, A.V., Gusarova, A.S. (2026). Моделирование уровня потерь при дефолте российских корпоративных заёмщиков: сравнительный анализ эконометрических моделей и методов машинного обучения ("Modeling Loss Given Default for Russian Corporate Borrowers: A Comparative Analysis of Econometric Models and Machine Learning Methods"). *Управление риском (Risk Management)*, 3(411).
- Magomedov, S., Fantazzini, D. (2025). Modeling and Forecasting the Probability of Crypto-Exchange Closures: A Forecast Combination Approach. *Journal of Risk and Financial Management*, 18(2), 48.
- Nicolini, M., Sabatini, F., Fantazzini, D. (2025). Online Interest in Radical Islam and Terrorist Attacks. *Peace Economics, Peace Science and Public Policy*, 31(2), 161-192.
- Fantazzini, D., Korobova, E. (2025). Stablecoins and credit risk: when do they stop being stable? *Applied Econometrics*, 77, 46-73.
- Fantazzini, D. (2024). Adaptive Conformal Inference for Computing Market Risk Measures: An Analysis with Four Thousand Crypto-Assets. *Journal of Risk and Financial Management*, 17(6), 248.
- Fantazzini, D., & Xiao, Y. (2023). Detecting Pump-and-Dumps with Crypto-Assets: Dealing with Imbalanced Datasets and Insiders' Anticipated Purchases. *Econometrics*, 11(3), 22.
- Fantazzini, D. (2023). Assessing the Credit Risk of Crypto-Assets Using Daily Range Volatility Models. *Information*, 14(5), 254.
- Lycheva, M., Mironenkov, A., Kurbatskii, A., Fantazzini, D. (2022). Forecasting oil prices with penalized regressions, variance risk premia and Google data. *Applied Econometrics*, 68, 28-49.
- Yang, Z., Fantazzini, D. (2022). Using Crypto-Asset Pricing Methods to Build Technical Oscillators for Short-Term Bitcoin Trading. *Information*, 13(12), 560.
- Fantazzini, D. (2022). Crypto-coins and credit risk: Modelling and forecasting their probability of death. *Journal of Risk and Financial Management*, 15(7), 304.
- Fantazzini, D., Pushchelenko, J., Mironenkov, A., & Kurbatskii, A. (2021). Forecasting internal migration in Russia using Google Trends: evidence from moscow and saint petersburg. *Forecasting*, 3(4), 774-803.
- Fantazzini, D., Calabrese, R. (2021). Crypto Exchanges and Credit Risk: Modeling and Forecasting the Probability of Closure. *Journal of Risk and Financial Management*, 14(11), 516.
- Kolesnikova, A., Fantazzini, D. (2021). Asymmetry and hysteresis in the Russian gasoline market: The rationale for green energy exports. *Energy Policy*, 157, 112466.
- Fantazzini, D. (2021). Forecasting and Backtesting of Market Risks in Emerging Markets. In, *Risk Assessment And Financial Regulation In Emerging Markets' Banking*, Springer Nature, 199-223.
- Fantazzini, D., Kolodin, N. (2020). Does the hashrate affect the bitcoin price? *Journal of Risk and Financial Management*, 13(11), 263.
- Fantazzini, D. (2020). Discussing copulas with Sergey Aivazian: a memoir, *Model Assisted Statistics and Applications*, 15(4), 363-370.
- Fantazzini, D. (2020). Short-term forecasting of the COVID-19 pandemic using Google Trends data: Evidence from 158 countries, *Applied Econometrics*, 59, 33-54.
- Fantazzini, D., Zimin, S. (2020). A multivariate approach for the simultaneous modelling of market risk and credit risk for cryptocurrencies. *Journal of Industrial and Business Economics*, 47, 19-69.
- Fantazzini, D., Shangina, T. (2019). The importance of being informed: forecasting market risk measures for the Russian RTS index future using online data and implied volatility over two decades. *Applied Econometrics*, 3(55), 5-31.
- Bazhenov, T., Fantazzini, D. (2019). Forecasting realized volatility of Russian stocks using Google Trends and implied volatility. *Russian Journal of Industrial Economics*, 12(1), 79-88.
- Fantazzini, D., Shakleina, M., Yuras, N. (2018). Big data for computing social well-being indices of the Russian population. *Applied Econometrics*, 50, 43-66.
- Fantazzini, D., Ivliev, S., Sukhanovskaya, V. (2017). Everything you always wanted to know about bitcoin

- modelling but were afraid to ask - Part 2. *Applied Econometrics*, 45, 5-28.
- Fantazzini, D., Nigmatullin, E., Sukhanovskaya, V., Ivliev, S. (2016). Everything you always wanted to know about bitcoin modelling but were afraid to ask - Part 1. *Applied Econometrics*, 44, 5-24.
- Fantazzini, D. (2016). The oil price crash in 2014/15: Was there a (negative) financial bubble? *Energy Policy*, 96, 383-396.
- Fantazzini, D., Toktamysova, Z. (2015). Forecasting German car sales using Google data and multivariate models. *International Journal of Production Economics*, 170, 97-135.
- Rossi, E., Fantazzini, D. (2015). Long memory and periodicity in intraday volatility. *Journal of Financial Econometrics*, 13(4), 922-961.
- Fantazzini, D., Maggi, M. (2015). Proposed coal power plants and coal-to-liquids plants in the US: Which ones survive and why? *Energy Strategy Reviews*, 7, 9-17.
- Fantazzini, D. (2014). Nowcasting and forecasting the monthly food stamps data in the US using online search data. *PloS one*, 9(11), e111894.
- Larsson, S., Fantazzini, D., Davidsson, S., Kullander, S., Höök, M. (2014). Reviewing electricity production cost assessments. *Renewable and Sustainable Energy Reviews*, 30, 170-183.
- Fantazzini, D., Fomichev, N. (2014). Forecasting the real price of oil using online search data. *International Journal of Computational Economics and Econometrics*, 4(1-2), 4-31.
- Fantazzini, D. (2014) Editorial for the Special Issue on Computational Methods for Russian Economic and Financial Modelling. *International Journal of Computational Economics and Econometrics*, 4(1-2), 1-3.
- Höök, M., Fantazzini, D., Angelantoni, A., Snowden, S. (2014). Hydrocarbon liquefaction: viability as a peak oil mitigation strategy. *Philosophical Transactions of the Royal Society A: Mathematical, Physical and Engineering Sciences*, 372(2006), 20120319.
- Fantazzini, D., Geraskin, P. (2013). Everything you always wanted to know about log-periodic power laws for bubble modeling but were afraid to ask. *The European Journal of Finance*, 19(5), 366-391.
- Kudrov, A., Zlotnik, A., Dukhovnaya, E., Fantazzini, D., (2012). Short selling in Russia: Main regulations and empirical evidence from medium-and long-term portfolio strategies. In, *Handbook of Short Selling*, Academic Press, 387-400.
- Maggi, M., Fantazzini, D. (2012). Short selling in emerging markets: A comparison of market performance during the global financial crisis. In, *Handbook of short selling*, Elsevier, 339-352.
- Fantazzini, D., Maggi, M. (2012). Computing reliable default probabilities in turbulent times. In, *Rethinking valuation and pricing models*, Academic Press, 241-255.
- Fantazzini, D., Frolova, E. A. (2012). Credit Default Swaps and CDS-Bond Basis with Russian Companies: A Review and an Analysis of the Effects of the Short Selling Ban During the Second Great Contraction. *Applied Econometrics*, 25(1), 3-24.
- Fantazzini, D., Höök, M., Angelantoni, A. (2011). Global oil risks in the early 21st century. *Energy Policy*, 39(12), 7865-7873.
- Bianchi, C., De Giuli, M. E., Fantazzini, D., Maggi, M. (2011). Small sample properties of copula-GARCH modelling: a Monte Carlo study. *Applied financial economics*, 21(21), 1587-1597.
- Fantazzini, D. (2011). Моделирование Многомерных Распределений С Использованием Копула-Функций. Часть III (Analysis of Multidimensional Probability Distributions with Copula Functions - Part 3). *Applied Econometrics*, 24(4), 100 – 130.
- Fantazzini, D. (2011). Моделирование Многомерных Распределений С Использованием Копула-Функций. Часть II (Analysis of Multidimensional Probability Distributions with Copula Functions - Part 2). *Applied Econometrics*, 23 (3), 98 – 132.
- Fantazzini, D. (2011). Моделирование Многомерных Распределений С Использованием Копула-Функций. Часть I (Analysis of Multidimensional Probability Distributions with Copula Functions - Part 1). *Applied Econometrics*, 22 (2), 98 – 134.
- Rachedi, O., Fantazzini, D. (2011). Multivariate Models for Operational Risk: A Copula Approach Using Extreme Value Theory and Poisson Shock Models. In, *Operational Risk toward Basel III: Best Practices and Issues in Modeling, Management, and Regulation*, John Wiley and Sons, 197-218.
- Fantazzini, D. (2011). Forecasting the global financial crisis in the years 2009-2010: Ex-post analysis. *Economics Bulletin*, 31(4), 3259-3267.
- Fantazzini, D. (2011). The Intraday Analysis of Volatility, Volume and Spreads: A Review with Applications to Futures' Markets. In, *Financial Econometrics Modeling: Market Microstructure, Factor Models and Financial Risk Measures*, Palgrave Macmillan UK, 92-131.
- Fantazzini, D. (2011). Fractionally integrated models for volatility: A review. In, *Nonlinear Financial Econometrics:*

- Markov Switching Models, Persistence and Nonlinear Cointegration*, Palgrave Macmillan, 104-123.
- Fantazzini, D. (2010). Modelling Bubbles and Anti-Bubbles in Bear Markets: A Medium-Term Trading Analysis. In, *THE HANDBOOK OF TRADING*, McGraw-Hill Finance and Investing, 365-388.
- Fantazzini, D. (2010). Modelling and forecasting the global financial crisis: Initial findings using heteroskedastic log-periodic models. *Economics Bulletin*, 30(3), 1-9.
- Fantazzini, D. (2010). Three-stage semi-parametric estimation of t-copulas: Asymptotics, finite-sample properties and computational aspects. *Computational statistics & data analysis*, 54(11), 2562-2579.
- Bianchi, C., Carta, A., Fantazzini, D., De Giuli, M. E., & Maggi, M. A. (2010). A copula-VAR-X approach for industrial production modelling and forecasting. *Applied Economics*, 42(25), 3267-3277.
- Bianchi, C., De Giuli, M., Maggi, M., Fantazzini, D., (2010). Copula-VAR and Copula-VAR-GARCH Modelling: Dangers for Value at Risk and Impulse Response Functions. In, *THE RISK MODELING EVALUATION HANDBOOK*, McGraw-Hill, 321-338.
- Kudrov, A., Zlotnik, A., Fantazzini, D., (2010). Dangers and Opportunities for the Russian Banking Sector: 2007-2008. In, *THE BANKING CRISIS HANDBOOK*, Chapman & Hall/CRC Finance, 383-405.
- Kudrov, A., Fantazzini, D., (2010). Small-Samples and EVT Estimators for Computing Risk Measures: Simulation and Empirical Evidences. In, *THE RISK MODELING EVALUATION HANDBOOK*, McGraw-Hill, 339-361.
- Kudrov, A., Zlotnik, A., Fantazzini, D. (2010). Dangers and Opportunities for the Russian Banking Sector: 2007-2008. In, *THE BANKING CRISIS HANDBOOK*, Chapman & Hall/CRC Finance, 383-405.
- Fantazzini, D., Figini, S. (2009). Default forecasting for small-medium enterprises: Does heterogeneity matter? *International Journal of Risk Assessment and Management*, 11(1-2), 138-163.
- Fantazzini, D. (2009). The effects of misspecified marginals and copulas on computing the value at risk: A Monte Carlo study. *Computational Statistics & Data Analysis*, 53(6), 2168-2188.
- Fantazzini, D. (2009). Value at risk for high-dimensional portfolios: A dynamic grouped-T copula approach. In, *The VAR IMPLEMENTATION HANDBOOK*, McGraw-Hill, 253-282.
- Fantazzini, D. (2009). Market Risk Management for Emerging Markets: Evidence from Russian Stock Market. In, *EMERGING MARKETS: PERFORMANCE, ANALYSIS AND INNOVATION*, Chapman & Hall / CRC Finance, 533 – 554.
- Fantazzini, D. (2009) Эконометрический анализ финансовых данных в задачах управления риском. Часть 4. Управление кредитным риском (продолжение). *Applied Econometrics*, 1(13), 105-138.
- Fantazzini, D. (2009). Forecasting default probability without accounting data: Evidence from Russia. In, *STOCK MARKET VOLATILITY*, Chapman & Hall/CRC Finance Series, 535-556.
- Figini, S., De Giuli, M., Giudici, P., Fantazzini, D. (2009). Enhanced credit default models for heterogeneous SME segments. *Journal of Financial Transformation*, 25(1), 31-39.
- Carta, A., Fantazzini, D., Maggi, M. A. (2009). Discrete-time affine term structure models: an ARCH formulation. *International Journal of Risk Assessment and Management*, 11(1-2), 164-179.
- Zakharov, A., Fantazzini, D. (2009) Economic Factors in a Model of Voting: The Case of The Netherlands, Great Britain, and Israel. *Applied Econometrics*, 14(2), 57-73.
- Fantazzini, D. Figini, S (2009) Random survival forests models for SME credit risk measurement. *Methodology and computing in applied probability*, 11, 29-45.
- Rachedi, O., Fantazzini, D. (2011). Multivariate Models for Operational Risk: A Copula Approach Using Extreme Value Theory and Poisson Shock Models. In, *Operational Risk toward Basel III: Best Practices and Issues in Modeling, Management, and Regulation*, John Wiley and Sons, 197-218.
- Fantazzini, D. (2009). Управление кредитным риском – окончание (Credit Risk Management – final part). *Applied Econometrics*, 2(14), 100-127.
- Fantazzini, D. (2009). Управление кредитным риском – продолжение (Credit Risk Management - continuation). *Applied Econometrics*, 1(13), 105-139.
- Fantazzini, D. (2008). Управление кредитным риском (Credit Risk Management). *Applied Econometrics*, 4(12), 84-137.
- Fantazzini, D. (2008). Управление операционным риском (Operational Risk Management). *Applied Econometrics*, 3(11), 87-122.
- Fantazzini, D. (2008). Эконометрический анализ финансовых данных в задачах управления риском (Econometric analysis of financial data for risk management). *Applied Econometrics*, 2(10), 91-137.
- Fantazzini, D. (2008) Dynamic copula modelling for value at risk. *Frontiers in Finance and Economics*, 5(2), 72-108.
- Fantazzini, D., Dalla Valle, L., and P. Giudici (2008). Copulae and operational risks. *International Journal of Risk assessment and management*, 9(3), 238-257.

- Fantazzini, D., De Giuli, M.E., Maggi, M. (2008). A new approach for firm value and default probability estimation beyond Merton models. *Computational Economics*, 31,161-180.
- Dalla Valle, L., Fantazzini, D., Giudici, P. (2007). Empirical studies with operational loss data: Dalla Valle, Fantazzini and Giudici study. In, *Operational risk: a guide to Basel II capital requirements, models, and analysis*, John Wiley & Sons, 274-277.
- Ferretti, F., Fantazzini, D. (2007). Evidence from a time-changed regulated agricultural market: the Italian tobacco industry. *Agribusiness, Landscape and Environmental Management*, 10, 1-13.
- Fantazzini, D. (2005). The econometric Modelling of Copulas: A Review with Extensions. In, *S.Co 2005*, (edit by C. Provasi), 215-220.
- Dalla Valle, L., Fantazzini, D., Giudici, P. (2005). Modelli multivariati per la gestione dei rischi operativi: l'approccio delle Copulae. *Risk Management Magazine (AIFIRM)*, 2, 2 -10.
- Bernini, E., Fantazzini, D. (2001). Stima di Strutture a Termine: il Caso dei Corporate Spread Finanziari, *Collana Ricerche, Studi e Ricerche, Banca Intesa*, September-2001.

ADDITIONAL INFORMATION

PUBLICATIONS: BOOKS

Amazon KDP (2019) ISBN-13: 978-1090685315	Quantitative Finance with R and Cryptocurrencies
М.: Экономист (i.e. Economist), 2014	Методы эконометрики: (i.e. Methods of Econometrics) Том 1: Базовый курс (Айвазян Сергей Артемьевич), [i.e. Vol 1: Basic Course, Author: Sergei A. Aivazian] Том 2: Продвинутый курс (Айвазян Сергей Артемьевич , Деан Фантаццини). [i.e. Vol 2.: Advanced Course, Author: Sergei A. Aivazian and Dean Fantazzini]
Franco Angeli (Milan, November 2005)	“Leaves and Cigarettes: Modelling the Tobacco Industry” (with F. Arfini – University of Parma, F. Ferretti University of Modena and Reggio Emilia, K. Mattas University of Thessaloniki) Listed on SSRN’s Top Ten download list for “ANRES: Other (Topic)”and “European Economics: Agriculture, Natural Resources & Environmental Studies”.
Digital University Press (Bologna, November 2004)	“Financial Markets Microstructure and High Frequency Data: Theoretical issues, Stylized Facts and Econometric Tools”

ADDITIONAL INFORMATION

AWARDS and SCHOLARSHIPS

2020 - 2023:	Project leader of the research group which was awarded the grant of the Russian Science Foundation n. 20-68-47030 (Econometric and probabilistic methods for the analysis of financial markets with complex structure).
13 November 2020:	Winner of the scientific competition for works that contribute to the Development Program of the Moscow State University - <u>category "outstanding publications"</u> .
25 April 2014	Award for High Achievements given to me by the Dean of my university faculty
28 November 2013	My paper Global Oil Risks in the Early 21st Century was selected as one of the Top-5 papers in the category Geopolitical and societal risks for the prestigious Science of Risk award by Lloyd’s
25 April 2014	Award for High Achievements given to me by the Dean of my university faculty
28 April 2009	Award for fruitful scientific research and teaching activities given to me by the former USSR president and Nobel Peace Prize winner Mikhail S. Gorbachev and by the MSU rector prof. Viktor A.Sadovnichy
Nov. 2006 - Oct. 2007	Research Scholarship for the Post-Doc position in Statistics, Financial support is gratefully acknowledged by the Integrated Project MUSING “MULTI-Industry, Semantic-based next generation business IN-telligence”, Commission of The European Communities, Information Society and Media Directorate-General, Contract Number 027097
Dec. 2005 - Nov. 2006	Research Scholarship for the Post-Doc position in Economics and Econometrics, University of Pavia, Italy
August 2003 - July 2004	Research Scholarship, granted by the Research and Training Network “Microstructure of Financial Markets in Europe”, European Commission and the University of Konstanz, Germany
Oct. 2002 - Oct. 2005	Scholarship for attending the Ph.D. in Economics , University of Pavia, Italy
December 2000	Studentship awarded for best master thesis, University of Bologna, Italy

ADDITIONAL INFORMATION

CONFERENCES (2019_2023)

- Assessing the Credit Risk of Crypto-Assets using Daily Range Volatility Models, V Russian Economic Congress, Ekaterinburg, Russia, September 11-15, 2023
- Assessing the Credit Risk of Crypto-Assets using Daily Range Volatility Models , All-Russian seminar "Selected issues of financial mathematics" , Moscow, Russia, May 22-23, 2023
- Assessing the Credit Risk of Crypto-Assets using Daily Range Volatility Models, Lomonosov readings MSE MSU 2023 , Moscow, Russia, April 4-14, 2023
- Crypto-Coins and Credit Risk: Modeling and Forecasting Their Probability of Death, XXIV Yasinsk (April) international scientific conference on problems of economic and social development, National Research University Higher School of Economics, Russia, April 4-14, 2023
- Crypto-Coins and Credit Risk: Modeling and Forecasting Their Probability of Death, Modern Econometric Tools and Applications - META2022, Higher School of Economics, Russia, September 15-17, 2022
- Crypto Exchanges and Credit Risk: Modeling and Forecasting the Probability of Closure, Lomonosov Readings 2022, section "Current problems of socio-economic development" , MSE MSU named after M.V. Lomonosov, Russia, April 18-22, 2022
- Crypto Exchanges and Credit Risk: Modeling and Forecasting the Probability of Closure, XXIII Yasin (April) International Academic Conference on Economic and Social Development, National Research University Higher School of Economics, Russia, April 5-22, 2022
- Crypto-exchanges and Credit Risk: Modeling and Forecasting the Probability of Closure, VIII-th International Conference "Modern Econometrics Tools and Applications" (META2021) , National Research University Higher School of Economics, Nizhny Novgorod, Russia, September 23-25, 2021
- Does the Hashrate Affect the Bitcoin Price? Lomonosov Readings 2021, section "Current problems of socio-economic development" , Moscow, Russia, April 21-28, 2021
- Does the hashrate affect the bitcoin price? XXII April International Academic Conference on Economic and Social Development, Moscow, Russia, April 13-29, 2021
- Online radicalization and terrorist attacks, VII-th International Conference "Modern Econometrics Tools and Applications" (META2020) , Nizhny Novgorod, Russia, September 22-26, 2020
- Does the hashrate affect the bitcoin price? VII-th International Conference "Modern Econometrics Tools and Applications" (META2020) , Nizhny Novgorod, Russia, September 22-26, 2020
- Short-term forecasting of the COVID-19 pandemic using Google Trends data: Evidence from 158 countries, International Web Workshop on Computational Economics and Econometrics, Rome, Italy, July 2, 2020
- Short-term forecasting of the COVID-19 pandemic using Google Trends data for 158 countries, Applied statistics and modeling of real processes , Moscow, Russia, June 10 - July 10, 2020
- 2020 A multivariate approach for the simultaneous modeling of market risk and credit risk for cryptocurrencies, Perm Winter School 2020, Perm, Russia, January 31 - February 2, 2020
- Quantitative Finance with R and Cryptocurrencies, Seminar - Central Bank of Russia , Central Bank of the Russian Federation, Russia, October 22, 2019
- Quantitative Finance with R and Cryptocurrencies, VI International conference Modern Econometric Tools and Applications META2019 , Nizhny Novgorod, Russia, September 19-21, 2019
- Quantitative Finance with R and Cryptocurrencies, International Summer School on Financial Mathematics, Moscow, Russia, August 26-30, 2019
- Forecasting Car Sales Using Google Data, Scientific conference dedicated to the 15th anniversary of the Moscow School of Economics of Moscow State University. M. V. Lomonosova, Moscow School of Economics MSU, Russia, April 25-29, 2019
- Are energy price shocks coming in the 2020s? Scientific conference dedicated to the 15th anniversary of the Moscow School of Economics of Moscow State University. M. V. Lomonosova , Moscow School of Economics MSU, Russia, April 25-29, 2019
- A multivariate approach to joint modeling of market risk and credit risk for cryptocurrencies, XX April International Academic Conference On Economic and Social Development, National Research University Higher School of Economics, Russia, April 9-13, 2019

ADDITIONAL INFORMATION

RESEARCH GRANTS

May 28, 2025 – December 31, 2027: ***Economic-Demographic Analysis of the Quality of Life of the Russian Population***. Moscow School of Economics. *Project Head*: A.N. Kurbatsky. *Lead Researchers*: D. Fantazzini, A.O. Belyakov, M.V. Shakleina. *Research Team Members*: M.V. Mironenkova (Kruglyak), M.D. Mikitchuk, I.I. Priymak, A.A. Mironenkov, P.A. Vereshchagina, E.G. Kosheleva.
Full details of the grant can be found at: <https://istina.msu.ru/projects/767463482/>

May 20, 2020 - December 31, 2023: ***Econometric and probabilistic methods for analyzing complex financial markets (Эконометрические и вероятностные методы для анализа финансовых рынков сложной структуры)***, Moscow School of Economics. *Project Leaders*: Fantazzini D. Kabanov Y. *Responsible executors*: Kabanov Y. , Vartanov S.A. , Kurbatsky A.N. , Muravey D.L. *Research participants*: Sidorenko A.P. , Shigida B.I. , Mironenkova (Kruglyak) M.V. , Arshakyan R.A. , Pressman E.L. , Korableva L.A. , Mironenkov A.A. , Shakleina M.V. , Antipov V.A. , Fantazzini D. , Belyakov A.O.
Full details of the grant can be found at: <https://istina.msu.ru/projects/328510893/>

January 1, 2016 - December 31, 2016: ***Econometrics and applied econometric studies (Эконометрика и конкретные эконометрические исследования)***, Department of Econometrics and Mathematical Methods of Economics - Moscow School of Economics. *Project Leader*: Ayvazyan S.A. *Responsible executor*: Ivin E.A. *Research participants*: Fantazzini D.c. , Vartanov S.A. , Mironenkov A.A. , Shakleina M.V.
Full details of the grant can be found at: <https://istina.msu.ru/projects/49302647/>

ADDITIONAL INFORMATION

EDITORIAL WORK

Since 2011: Member of the editorial board of the *International Journal of Computational Economics and Econometrics* (IJCEE).

Since 2015: Member of the editorial board of the journal *Managing Global Transitions*

2013 - 2014: Guest Editor for the special issue on "Computational methods for Russian economic and financial modelling" for the *International Journal of Computational Economics and Econometrics*

2014-2015: Guest Editor for the special issue on "Clean Coal Development Strategies" for *Energy Strategy Reviews*

ADDITIONAL INFORMATION

REFeree ACTIVITY

Algorithms, Applied Econometrics, Applied Mathematics and Computation, Applied Sciences, Axioms, Colombian Journal of Statistics, Complexity, Computation, Computational Economics, Computational Statistics and Data Analysis, Digital Finance, Discover Artificial Intelligence, Economics Bulletin, Economics of Transition, Emerging Markets Finance and Trade, Empirical Economics, Energies, Energy Policy, European Journal of Finance, Financial Innovation, Fintech, Future Internet, International Journal of Financial Studies, International Journal of Forecasting, International Journal of Global Energy Issues, International Journal of Risk Assessment and Management, Journal of Applied Econometrics, Journal of Applied Statistics, Journal of Banking and Finance, Journal of Financial Econometrics, Journal of Money, Credit and Banking, Journal of Risk, Journal of Risk and Financial Management, Labour, Managing Global Transitions, Mathematics, Quantitative Finance, Quarterly Review of Economics and Finance, Physica A, Plos One, Risks, Scientific Reports, Studies in Nonlinear Dynamics and Econometrics, Sustainability, Symmetry.

ADDITIONAL INFORMATION

CITATIONS

September 2026: Google Scholar: 2712 citations; H-index: 26; I10-index: 43.

RANKINGS

September 2026: Repec - Russian Economists: rank 25 of 1690, top 2% (top 1%, If only the publications of the last 10 years are considered).

September 2026: European Economists: top 13% (top 8%, if only the publications of the last 10 years are considered)).

RESEARCHER IDs

Scopus AuthorID: 23972242000.

SPIN-RSCI: 3898-6693

IstinaResearcherID (IRID): 5222777

ORCID: 0000-0002-1481-3382

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