

PERSONAL INFORMATION

Dean Fantazzini



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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. 2019 up to date	Teaching the course in Time Series Analysis 2-3 at the faculty of Mechanics and Mathematics – Moscow State University (Russia).
Sep. 2019 up to date	Teaching the course in Econometrics 3 at the faculty of Mechanics and Mathematics – 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.
Sep. 2018 up to date	Teaching the course in Econometrics 1-2 at the faculty of Mechanics and Mathematics – Moscow State University (Russia).
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. 2014 up to date	Teaching the course in Econometrics for the Bachelor 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. 2012 - up to date	Teaching the course in Energy Risk Management 2 for the Master course in Economics at the Moscow School of Economics, Moscow (Russia).
Sep. 2007 up to date	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).
May 2015	Invited lecture in Energy price shocks and economic growth: what the academic literature says, current situation and future prospects, for the Managing Sustainable Growth conference organized by the Faculty of Management – University of Primorska, Koper (Slovenia).
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	Research Fellow at the Chair for Economics and Econometrics, University of Konstanz (Germany)
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

- Journal of Risk and Financial Management, 13(11), 263, (2020) Does the Hashrate Affect the Bitcoin Price? (with Nikita Kolodin)
- Applied Econometrics, 59, 33-54, (2020) Short-term forecasting of the COVID-19 pandemic using Google Trends data: Evidence from 158 countries
- Journal of Industrial and Business Economics, 47, 19-69, (2020) A multivariate approach for the simultaneous modelling of market risk and credit risk for cryptocurrencies (with S. Zimin)
- Applied Econometrics, 55, 5-31, (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 (with T. Shangina)
- Russian Journal of Industrial Economics, 12(1), 79-88, (2019) Forecasting Realized Volatility of Russian stocks using Google Trends and Implied Volatility (with T. Bazhenov)
- Applied Econometrics, 50, 43-66, (2018) Big Data for computing social well-being indices of the Russian population
- Applied Econometrics, 45, 5-28, (2017) "Everything you always wanted to know about bitcoin modelling but were afraid to ask - Part 2" (with E. Nigmatullin, V. Sukhanovskaya, S. Ivliev)
- Energy Policy, 96, 383-396, (2016) "The Oil Price Crash in 2014/15: Was There a (Negative) Financial Bubble?"
- Applied Econometrics, 44, 5-24, (2016) "Everything you always wanted to know about bitcoin modelling but were afraid to ask - Part 1" (with E. Nigmatullin, V. Sukhanovskaya, S. Ivliev)
- International Journal of Production Economics, 170, 97-135, (2015) "Forecasting German car sales using Google data and multivariate models" (with Z. Toktamysova)
- Energy Strategy Reviews, 7, 9-17, (2015) "Proposed Coal Power Plants and Coal-To-Liquids Plants in the US: Which Ones Survive and Why?" (with M. Maggi)
- Journal of Financial Econometrics, 13(4), 922-961, (2015) "Long Memory and Periodicity in Intraday Volatility" (with E. Rossi)
- Plos One, 4(1-2), 9(11), e11189, (2014), "Nowcasting and Forecasting the Monthly Food Stamps Data in the US Using Online Search Data"

- International Journal of Computational Economics and Econometrics, 4(1-2), 1-3, (2014) "Editorial for the special issue on Computational Methods for Russian Economic and Financial Modelling"
- Renewable and Sustainable Energy Reviews, 30, 170-183, (2014) "Reviewing electricity production cost assessments" (with S. Larsson, S. Davidsson, S. Kullander, and M. Hook)
- International Journal of Computational Economics and Econometrics, 4(1-2), 4-31, (2014) "Forecasting the Real Price of Oil Using Online Search Data" (with N. Fomichev)
- Renewable and Sustainable Energy Reviews, 30, 170-183, (2014) "Reviewing electricity production cost assessments" (with S. Larsson, S. Davidsson, S. Kullander, and M. Hook)
- RETHINKING VALUATION AND PRICING MODELS, Elsevier, p. 241-255, (2013) "Computing Reliable Default Probabilities in Turbulent Times", (with M. Maggi)
- European Journal of Finance, 19(5), 366-391,(2013) "Everything You Always Wanted to Know about Log Periodic Power Laws for Bubble Modelling but Were Afraid to Ask" (with P. Geraskin)
- Applied Econometrics, 25(1), 3-24, (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", (with E. Frolova)
- HANDBOOK OF SHORT SELLING, Elsevier, 339-352, (2012) "Short Selling in Emerging Markets: A Comparison of Market Performance during the Global Financial Crisis", (with M.Maggi)
- HANDBOOK OF SHORT SELLING, Elsevier, 387-400, (2012) "Short Selling in Russia: Main Regulations and Empirical Evidence from Medium- and Long-Term Portfolio Strategies", (with A. Kudrov, A. Zlotnik, and E. Dukhovnaya)
- Economics Bulletin, 31(4), 3259-3267, (2011) "Forecasting the Global Financial Crisis in the Years 2009-2010: Ex-post Analysis"

- Energy Policy, 39(12), 7865-7873, (2011) "Global Oil Risks in the Early 21st Century" (with M. Hook and A. Angelantoni)
- Applied Financial Economics, 21(21), 1587-1597, (2011) "Small Sample Properties of Copula - GARCH Modelling: a Monte Carlo Study" (with C. Bianchi, M.E. DeGiuli, M. Maggi)
- (in) NONLINEAR FINANCIAL ECONOMETRICS: Markov Switching Models, Persistence and Nonlinear Cointegration Palgrave Macmillan, p.104-123, (2011) "Fractionally Integrated Models for Volatility: A Review"
- (in) FINANCIAL ECONOMETRICS MODELING: Market Microstructure, Factor Models and Financial Risk Measures Palgrave Macmillan, p. 92-131, (2011) "The Intraday Analysis of Volatility, Volume and Spreads: A Review with Applications to Futures Markets"
- Economics Bulletin, 30(3), 1833-1841, (2010) "Modelling and Forecasting the Global Financial Crisis: Initial Findings using Heteroskedastic Log-Periodic Models"
- Economics Bulletin, 30(3), 1833-1841, (2010) "Modelling and Forecasting the Global Financial Crisis: Initial Findings using Heteroskedastic Log-Periodic Models"
- (in) THE HANDBOOK OF TRADING, McGraw-Hill, p. 365-388, (2010) "Modelling Bubbles and Anti-Bubbles in Bear Markets: A Medium-Term Trading Analysis"
- (in) THE RISK MODELING EVALUATION HANDBOOK, McGraw-Hill, p. 339-361, (2010) "Small-Samples and EVT Estimators for Computing Risk Measures: Simulation and Empirical Evidences"(with A. Kudrov)
- (in) THE RISK MODELING EVALUATION HANDBOOK, McGraw-Hill, p. 339-361, (2010) "Copula-VAR and Copula-VAR-GARCH Modeling: Dangers for Value at Risk and Impulse Response Functions" (with C. Bianchi, M.E. DeGiuli and M. Maggi)
- Computational Statistics and Data Analysis, 54(11), 2562-2579 (2010) "Three-Stage Semi-parametric Estimation of T-Copulas: Asymptotics, Finite-Sample Properties and Computational Aspects"

- (in) The BANKING CRISIS Handbook, Chapman & Hall - CRC Finance, p. 383-405, (2010) "Dangers and Opportunities for the Russian Banking Sector: 2007 - 2008" (with A. Kudrov and A. Zlotnik)
- Applied Economics, 42(25), 3267-3277, (2010) "A Copula-VAR-X approach for Industrial Production Modelling and Forecasting" (with C. Bianchi, A. Carta, M.E. Degiuli, M. Maggi – University of Pavia)
- International Journal of Risk Assessment and Management, 11(1/2), 164-179,(2009) "Discrete-Time Affine Term Structure Models: An ARCH Formulation" (with A. Carta, and M. Maggi)
- (in) EMERGING MARKETS: PERFORMANCE, ANALYSIS AND INNOVATION, Chapman & Hall / CRC Finance, p. 533-554, (2009) "Market Risk Management for Emerging Markets: Evidence from the Russian Stock Market".
- (in) The VAR IMPLEMENTATION HANDBOOK, McGraw-Hill, p. 253-282, (2009) "Value at Risk for High-Dimensional Portfolios: A Dynamic Grouped-T Copula Approach".
- Прикладная эконометрика (i.e. Applied Econometrics) 2(14), 57-73 (2009) "Экономические факторы в модели голосования: пример Нидерландов, Великобритании и Израиля" (i.e. Economic factors in voting patterns: an example with Netherlands, Britain and Israel; with A.Zakharov)
- Journal of Financial Transformation, 25(1), 31-39, (2009) "Enhanced Credit Default Models for Heterogeneous SME Segments" (with M.E. DeGiuli, S. Figini, P. Giudici, – University of Pavia)
- Прикладная эконометрика (i.e. Applied Econometrics) 2(14), 100-127, (2009) "Управление кредитным риском (окончание)" (i.e Credit Risk Management - Part 3)
- Прикладная эконометрика (i.e. Applied Econometrics) 1(13), 105-138, (2009) "Управление кредитным риском (Продолжение)" (i.e Credit Risk Management - Part 2)
- (in) STOCK MARKET VOLATILITY, Chapman & Hall / CRC, 527-548,(2009) "Forecasting Default Probability without Accounting Data: Evidence from Russia"

- International Journal of Risk Assessment and Management, 1(1/2), 138-163,(2009) “Default Forecasting for Small-Medium Enterprises: Does Heterogeneity Matter?” (with S. Figini – University of Pavia)
- Computational Statistics and Data Analysis, 53(6), 2168-2188, (2009) “The Effects of Misspecified Marginals and Copulas on Computing the Value at Risk: A Monte Carlo Study”
- OPERATIONAL RISK TOWARD BASEL III: BEST PRACTICES AND ISSUES IN MODELING, MANAGEMENT, AND REGULATION, Wiley, 197-216, (2009) “Multivariate Models for Operational Risk: A Copula Approach using Extreme Value Theory and Poisson Shock Models” (with O. Rachedi, Cass Business School, London)
- Methodology and Computing in Applied Probability 11(1), 29-45 (2009) “Random Survival Forest models for SME Credit Risk Measurement” (with S. Figini– University of Pavia).
- Прикладная эконометрика (i.e. Applied Econometrics) 4(12), 84-137, (2008) “Управление кредитным риском” (i.e Credit Risk Management -Part 1)
- Прикладная эконометрика (i.e. Applied Econometrics) 3(11), 87-122, (2008) “Управление операционным риском ” (i.e Operational Risk Management)
- Прикладная эконометрика (i.e. Applied Econometrics) 2(10), 91-137 (2008) “Эконометрический анализ финансовых данных в задачах управления риском” (i.e. Econometric analysis of financial data for financial risk management)
- Computational Economics, 31(2), 161-180, (2008) “A New Approach for Firm Value and Default Probability Estimation beyond Merton Models”, (with E. DeGiuli and M. Maggi – University of Pavia)
- Frontiers in Finance and Economics, 5(2), 72-108, (2008) “Dynamic Copulas for Value at Risk”.
- International Journal of Risk Assessment and Management, 9(3), 238-257,(2008) “Copulae and Operational Risks” (with L. Dalla Valle – University of Milan, P. Giudici University of Pavia)

- (in) Operational Risk: A Guide to Basel II Capital Requirements, Models, and Analysis, Wiley, p. 274-277, (2007) “Empirical Studies with Operational Loss Data: DallaValle, Fantazzini and Giudici Study” (with L. Dalla Valle – University of Milan, P. Giudici University of Pavia)
- European Review of Agricultural Economics, 34 (1), 129-131, (2007) “Leaves and Cigarettes: Modelling the Tobacco Industry (With applications to Italy and Greece)” , Book Review by Kenneth J. Thomson.
- Agribusiness, Landscape and Environmental Management, 10(2),1-13,(2007) “Evidence from a Time-Changing Regulated Agricultural Market: The Italian Tobacco Industry” (with F. Ferretti – University of Modena and Reggio Emilia).
- (in) S.Co 2005, (edited by C.Provasi), p. 215 - 220,Sept. 2005 “The econometric modelling of copulas: A review with extensions”
- Journal of the Italian Society for Financial Risk Management (AIFIRM), 2, 2-10, 2005 “Modelli Multivariati per la Gestione dei Rischi Operativi: L’approccio delle Copulae” (i.e. “Multivariate models for Operational Risks Management: The Copulae approach”, with L. Dalla Valle – University of Milan, P. Giudici University of Pavia)
- Capital Market Notes, Research Department – Banca Intesa March 2002 “Investment grade financial corporate bonds: Term structure estimation and relative value” (with E. Bernini – Banca Intesa)
- Collana Ricerche, Studi e Analisi Finanziaria – Banca Intesa, Sept. 2001 “Funzioni spline per la stima di strutture a termine: il caso dei corporate spread finanziari”, (i.e., “Spline functions for term structure estimation: The case of financial corporate spreads”), (with E. Bernini)
- Credit market strategies, Research Department – Banca Intesa, Nov. 2001 “Term structure estimation and relative value for European financial names” (with E. Bernini – Banca Intesa)

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

SCHOLARSHIPS AND AWARDS

- 2020 - 2023: Member 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 - category "outstanding publications".
- 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

EDITORIAL WORK

Since 2011	Member of the editorial board of the <i>International Journal of Computational Economics and Econometrics</i> (IJCEE).
Since 2015	Member of the editorial board of the journal <i>Managing Global Transitions</i> .
2013 - 2014	Guest Editor for the special issue on "Computational methods for Russian economic and financial modelling" for the <i>International Journal of Computational Economics and Econometrics</i> .
2014-2015	Guest Editor for the special issue on "Clean Coal Development Strategies" for <i>Energy Strategy Reviews</i>

ADDITIONAL INFORMATION

REFEREE ACTIVITY

Applied Econometrics, Applied Mathematics and Computation, Colombian Journal of Statistics, Complexity, Computational Economics, Computational Statistics and Data Analysis, Economics Bulletin, Economics of Transition, Emerging Markets Finance and Trade, Empirical Economics, Energies, Energy Policy, European Journal of Finance, 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, Studies in Nonlinear Dynamics and Econometrics

CITATIONS
(December 2020)

Google Scholar: 1425 citations; H-index: 20; I10-index: 28.

RANKINGS
(December 2020)

Repec - Russian Economists: rank 22 of 1472, top 1% (top 1%, if only the publications of the last 10 years are considered).
Repec - European Economists: top 14% (top 8%, if only the publications of the last 10 years are considered).

Moscow, 24-12-2020

Dean Fantazzini