

Curriculum Vitae

Name: Igor Fedotenkov
Address: Vernadskogo av. 84, 119571 Moscow, Russia
Phone: +7 916 615 6971
E-Mail: igor.fedotenkov@gmail.com
Webpage: www.ifedotenkov.com
Date of Birth: 11th April 1983
Nationality: Lithuanian

Working Experience

- December 2017-now:** Principal researcher, **Russian Presidential Academy of National Economy and Public Administration**.
- September 2016-August 2017:** Post-doc researcher, **National Research University Higher School of Economics**, Center for Institutional Studies.
- October, 2014-July 2016:** Senior Economist, **Bank of Lithuania**, Economics Department. Project: "Population ageing and prices in an OLG model with money created by credits". Adviser: Aurelijus Dabušinskas;
- April, 2015-August 2015:** Researcher, **Lithuanian Institute of Agrarian Economics**. Vilnius, Lithuania. 0,25ftp. Project: "Financial risks for Lithuanian agricultural firms."
- May, 2014-August 2014:** Senior Economist, **Bank of Lithuania**, Economics Department. Project: "Optimal asymmetric taxation in a two-sector model with population ageing". Adviser: Aurelijus Dabušinskas;
- May, 2012-April 2014:** Post-doc researcher, **Verona University**, Italy. Project: Family formation, life-course patterns and public policies (life cycle models). Adviser: Alessandro Sommacal;
- December, 2005 -October, 2007:** Senior Economist, **Institute of Economics** (Lithuanian Academy of Science), Vilnius, Lithuania. Areas: evaluation of effects of economic reforms, high frequency data analysis and modelling;
- February, 2005-October, 2005:** Assistant (February - May), Analyst (starting from June), **Sampobankas, (Danskebank now)**, Vilnius, Lithuania. Areas: credit risk management (Basel 2), methodology for credit risk assessment.

Teaching assistance

- September, 2008-December, 2010:** Applied Methods for Economists (Tilburg University, prof. P. Kooreman)
- January, 2009-May, 2010:** Experimental Economics (Tilburg University, prof. E.C.M. van der Heijden)
- Spring, 2006:** Econometric project-seminar (Vilnius University, prof. Alfredas Račkauskas)

Education

- March, 2008-February, 2011:** **PhD in Economics (macro), Tilburg University, Netspar, The Netherlands**
Graduation: September 19, 2012. **Topic:** "Pensions and Ageing in a Globalizing World"; Adviser: prof. Lex Meijdam.
- September, 2007-August, 2008:** **Master of Research in Economics (Tilburg University, Tilburg, the Netherlands)**
Specialization: Macroeconomics; Thesis: "Pensions and Ageing; International aspects of trade and production factor mobility";
- September, 2005-June, 2007:** **Master of Science in Statistics, (Vilnius University, Vilnius, Lithuania)**
Specialization: Econometrics; Thesis: "Modeling of Financial Durations";
- August, 2006-January, 2007:** **Exchange term (Erasmus program), Padua and Perugia Universities, Italy**
- September, 2001-June, 2005:** **Bachelor in Statistics, (Vilnius University, Vilnius, Lithuania), Cum Laude**
Specialization: Econometrics; Thesis: "Applications of Discrete Choice Models for Credit Risk Management";

Languages

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|-------------|---------------|----------|-------------------------|
| Lithuanian: | Fluent | Italian: | Intermediate (B1 level) |
| Russian: | Mother Tongue | Dutch: | Beginner (A2 level) |
| English: | Fluent | | |

Journal referee

Journal of Econometrics, Journal of Nonparametric Statistics, Open Economies Review, Journal of Statistical Computation and Simulation, Journal of Applied Statistics, Baltic Journal of Economics, Economies, IEEE Access, Economics Bulletin, Open Economies, Sustainability.

IT-Skills

R, EViews, Stata, Maple, Matlab, Mathcad, NPCtest, C, C++, Pascal, QBasic, LaTeX

References

Alessandro Sommacal
Facoltà di Economia
University of Verona,
Viale dell' Università 3,
37129 Verona, Italy.
+39 45 8425443
alessandro.sommacal@univr.it

Paolo Pertile
Facoltà di Economia
University of Verona,
Viale dell' Università 3,
37129 Verona, Italy.
+39 45 8028438
paolo.pertile@univr.it

Dmitrij Celov
Bank of Lithuania,
Pamėnkalnio str. 27, 01113
Vilnius, Lithuania,
+370 682 69810
Dmitrij.Celov@vkontrole.lt

Publications in peer-reviewed journals

- Fedotenkov I., Meijdam A.C., van Groezen B. International trade with pensions and demographic shocks. Forthcoming in the **Journal of Pension Economics and Finance**.
- Buccioli, A., Cavalli, L., Fedotenkov I., Pertile, P., Polin, V., Sommacal, A., Sartor, N., (2017) A Large Scale OLG Model for the Analysis of the Redistributive Effects of Policy Reforms. Forthcoming in the **European Journal of Political Economy**.
- Fedotenkov I. (2016) Ignorance is bliss: Should a pension reform be announced? **Economics Letters** 147, Elsevier, p. 135-137.
- Fedotenkov I. (2014) Pension reform, factor mobility and trade with country-specific goods. **De Economist** 162(3). Springer. p. 247-262.
- Fedotenkov I., Meijdam A.C., van Groezen B. Demographic change, international trade and capital flows. **Open Economies Review** 25(5). Springer. p. 865-883.
- Fedotenkov I. (2014). Coordination of pension systems if technologies are different. **CESifo Economic Studies** 60(1), Oxford University Press, p. 246-256.
- Fedotenkov I., Meijdam A.C., (2014) Pension reform with migration and mobile capital: Is a Pareto improvement possible? **International Economics and Economic Policy** 11(3). Springer. 431-450.
- Fedotenkov I. (2014) A note on the bootstrap method for testing the existence of finite moments. **Statistica** 74(4), p. 447-453.
- Fedotenkov I. (2013). Consistency of the estimator of binary response models based on AUC maximization. **Statistical Methods & Applications** 22(3), Springer, p. 381-390.
- Fedotenkov I, Meijdam A.C., (2013). Crisis and pension system design in the EU: Intergenerational redistribution and international spillover effects via factor mobility and trade. **De Economist** 161(2), Springer, p. 175-197.
- Fedotenkov I., Mikolajun I., (2013). Migration and welfare. **International Advances in Economic Research** 19(1), Springer, p. 71-73.
- Fedotenkov I. (2013). A bootstrap method to test for the existence of finite moments. **Journal of Nonparametric Statistics** 25(2), Taylor & Francis, p. 315-322.

Working papers and papers under review in peer-reviewed journals

- Fedotenkov I. Schneider F. Military expenditures and shadow economy in the Baltic States: Is there a link? MPRA paper No. 76194
- Fedotenkov I. Population ageing and inflation with endogenous money creation. Bank of Lithuania Working Paper Series, No 23 / 2016.
- Fedotenkov I. Optimal asymmetric labour taxation in a two-sector model with population ageing. MPRA Paper No. 66053.
- International trade and migration: Why do migrants choose small countries? MPRA Paper No. 66035.
- Fedotenkov I. A simple nonparametric test for the existence of finite moments. MPRA Paper No. 66089.

Conference proceedings

- Fedotenkov I., (2016), Population ageing and prices in an OLG model with money created by credits. Book of Abstracts of the 5th Economics & Finance Conference, ISES, Miami, p. 11.
- Fedotenkov I., (2014). Why do small countries have higher population densities? Abstracts of Communications. 11th International Vilnius Conference on Probability Theory and Mathematical Statistics, TEV, Vilnius, ISBN 978-609-433-220-3, p. 118.
- Fedotenkov I., (2010). A test for the existence of finite moments. Abstracts of Communications, 10th International Vilnius Conference on Probability Theory and Mathematical Statistics, TEV, Vilnius, ISBN 978-609-433-009-4, p. 146.
- Fedotenkov I., (2009). Estimation of binary choice models maximizing AUC. Proceedings of the Twelfth Symposium of Mathematics and its Applications, Editura Politehnica, Timisoara, ISSN 1224-6069, p. 338.

Papers in progress

- A review of Pareto-type tail index estimators;
- Labor shares and shadow economy.