

**August 2019**

**CURRICULUM VITAE**

Family name: DOROFEENKO

First names: Victor

Date of birth: 27-09-1958

Nationality: Russia

Civil status: married

Education: 1975-1980 Rostov State University, Rostov on Don, Russia, Physics  
1985 PhD in Physics, Physics Institute, UAS, Kiev, Ukraine  
1999-2001 Scholarship at the Institute for Advanced Studies in  
Vienna

Other skills: Computational economics, dynamic economics, game theory, numerical and analytical mathematical methods, scientific analytical and numerical modelling. Programming skills: C, Fortran, Java, Python, Matlab, Mathematica, DYNARE, SQL, Eviews, Stata

Present position: Senior Research Expert: Institute for Advanced Studies, Vienna, Austria

**Professional Experience Record**

Dates	Institution	Position
10.2001-present	Institute for Advanced Studies, Vienna, Austria	Senior Research Expert
10.1999-09.2001	Institute for Advanced Studies, Vienna, Austria	Post-Graduate Student in Economics
07.1989-09.1999	General Physics Institute, RAS, Moscow	Senior researcher

05.1986-07.1989	Rostov State University, Rostov on Don, Russia	Senior researcher
01.1984-05.1986	Rostov State University, Rostov on Don, Russia	Junior researcher
03.1981-12.1983	Rostov State University, Rostov on Don, Russia	PhD student
10.1980-03.1981	Rostov State University, Rostov on Don, Russia	Junior researcher

### Awards

- *Institute for Advanced Studies, Vienna*. Morgenstern Award for a publication in high impact field journal (“A new algorithm for solving dynamic stochastic macroeconomic models”, JEDC, 2010)

### Participation in research grants (Institute for Advanced Studies, Vienna)

- Monetary Policy and Risk Shocks", (with Gabriel S. Lee at University of Regensburg, and Kevin Salyer at Univ. of California, Davis). Research Grant Nr. 16555: Jubiläumsfonds at the Austrian National Bank, September 2014
- “Wohnimmobilienmärkte, Finanzintermediation und Geldpolitik“ (with Gabriel S. Lee at University of Regensburg, and Kevin Salyer at Univ. of California, Davis). Research Grant Nr. 40572. Jubiläumsfonds at the Austrian National Bank, 2011.
- “PROMITHEAS-4“ (with B. Felderer, I. Zielinska and B. Zucker). Research Grant Nr. 40511. Europäische Kommission, 2012.
- “Der Einfluss von Heterogenität, Unsicherheit und dem Hypothekenmarkt auf den Wohnungsmarkt und den Wirtschaftszyklus“ (together with G.S. Lee). Research Grant Nr. 40358. Jubiläumsfonds at the Austrian National Bank, 2008.
- “Lösung von dynamischen stochastischen Modellen mit heterogenen Agenten“ (together with M. Reiter and C. Haefke). Research Grant Nr. 40355. Jubiläumsfonds at the Austrian National Bank, 2008.
- “Crash States, Business Cycles and Welfare States: Theory and Empirical for the U.S. and Europe” (together with G.S. Lee and K.D. Salyer). Research Grant Nr. 11042: Jubiläumsfonds at the Austrian National Bank, 2004.
- “Financial Intermediation, Increasing Returns Real Business Cycles: Theory and Evidence Across E.U.” (together with G.S. Lee and K.D. Salyer). Research Grant Nr. 9220: Jubiläumsfonds at the Austrian National Bank, 2001.

### **Selected Publications in Economics:**

1. "Risk Shocks with Time-Varying Higher Moments", (together with K.D. Salyer, G.S. Lee and J. Strobel) *Studies in Nonlinear Dynamics & Econometrics*, 2019, forthcoming, doi:10.1515/sn-de-2018-0028.
2. "Uncertainty, agency costs and investment behavior in the Euro area and in the USA", (together with K.D. Salyer, G.S. Lee and J. Strobel), *Journal of Asian Business and Economic Studies*, 25(1), 122-143.
3. "Risk Shocks and Housing Supply: A Quantitative Analysis", (together with K.D. Salyer, G.S. Lee) *Journal of Economic Dynamics and Control*, 45, 2014, 194-219.
4. "Rationale Erklärungen für Immobilienpreis-Bubbles: Die Auswirkungen von Risikoschocks auf die Wohnimmobilienpreisvolatilität und die Volatilität von Investitionen in Wohnimmobilien" (together with K.D. Salyer, G.S. Lee) *Perspektiven der Wirtschaftspolitik*, 12(2), 2011, 151-169.
5. "A new algorithm for solving dynamic stochastic macroeconomic models", 2010 (together with K.D. Salyer, G.S. Lee) *Journal of Economic Dynamics and Control*, 34, 2010, 388-403.
6. "Time-Varying Uncertainty and the Credit Channel", 2008 (together with K.D. Salyer, G.S. Lee) *Bulletin of Economic Research*, 60(4), 2008, 375-403.
7. "Who Controls Allianz? - Measuring the Separation of Dividend and Control Rights Under Cross-Ownership Among Firms", 2007 (together with K. Ritzberger, J. Shorish, L.H.P. Lang) *Annals of Finance*, 4(1), January 2007, 75-103.
8. "Recovering from Crash States: A "New" Algorithm for Solving Dynamic Stochastic Macroeconomic Models", 2006 (together with K.D. Salyer, G.S. Lee) 12th International Conference on Computing in Economics and Finance, Limassol, Cyprus, June 2006.
9. "Finite Memory Distributed Systems" (together with J. Shorish) *Economics Series No. 190, IHS May 2006; Contributions to Theoretical Economics*, 6, 1, January 2006, 1-27.
10. "Agency Costs and Investment Behavior: A Comparative Analysis for the U.S. and Euro Area", 2005 (together with K.D. Salyer, G.S. Lee) *Economics Series No. 182, IHS December 2005*.
11. "Partial Differential Equation Modelling for Stochastic Fixed Strategy Distributed Systems". (together with J. Shorish) *Journal of Economic Dynamics and Control*, 29, February 2005, 335 – 367.
12. "Time-Varying Uncertainty and the Credit Channel", 2002 (together with K.D. Salyer, G.S. Lee) *Economics Series No. 118 July 2002*

### **Selected Publications in Physics:**

1. Dorofeenko V.G., Krasovitskiy V.B., Turikov V.A., Parametric Decay of an Extraordinary Electromagnetic Wave in Relativistic Plasma, *Plasma Physics Reports*, 41(3), 262–268 (2015).
2. Krasovitskiy V.B., Dorofeenko V.G., Turikov V.A., Nonlinear Modulation of an Extraordinary Wave under the Conditions of Parametric Decay, *Plasma Physics Reports*, 38(6), 466–474 (2012).
3. Krasovitskiy V.B., Dorofeenko V.G., Turikov V.A., Sotnikov V.I., Decay instability of a laser pulse propagating in a transverse direction in a magnetized plasma. *Plasma Physics Reports*, 32(1), 25-31 (2006).
4. Krasovitskiy V.B., Dorofeenko V.G., Sotnikov V.I., Bauer B.S., Interaction of powerful laser pulse with magnetized plasma. *Physics of Plasmas*, 11(2), 724-742 (2004).
5. Krasovitskiy V.B., Volkov Yu., Turikov V.A., Dorofeenko V.G., Sotnikov V.I., Ruhl H., Sentoku Y., Cowan T.E. Anomalous deceleration of laser pulse in the dense magnetized plasma., (2004). ICOPS 2004. The 31st IEEE International Conference on Plasma Science, N 28, June-1 July 2004, p.440.
6. Dorofeenko V.G., Krasovitskiy V.B., Osmolovskii S.I. Nonlinear Dynamics of a Thin Electron-Ion Beam in a Plasma. *Plasma Physics Reports*, 21(5), 385-393 (1995).
7. Dorofeenko V.G. Sideband Instability of BGK-Wave in Plasma: Nonlinear Stabilization Due to Anharmonicity of Trapped Particle Oscillations. *Plasma Physics Reports*, 20(10), 812-816 (1994).

8. Dorofeenko V.G., Krasovitskiy V.B. Nonlinear Stationary Charge Density Waves in an Annular Relativistic Electron Beam. Soviet Physics. Technical Physics, 38(8), 700-704 (1993).
9. Dorofeenko V.G., Krasovitskiy V.B., Moiseev S.S., Naguchev O.I. Transport of Relativistic Electron Bunches in a Dense Plasma. Soviet Physics. Technical Physics, 36(7), 732-736 (1991).
10. Dorofeenko V.G., Krasovitskiy V.B. Self-focusing of relativistic electron bunches in a plasma. Sov. Phys. JETP, 72(2), 278-282 (1991).
11. Bachin I.V., Dorofeenko V.G., Krasovitskii V.B. Acceleration of an Ion Bunch by a Slow Modulated-Phase Cyclotron Wave in a Relativistic Electron Beam. Soviet Journal of Plasma Physics, 16(1), 53-54 (1990).
12. Dorofeenko V.G., Krasovitskiy V.B., and Fomin G.V. Control of ultrarelativistic electron beam instability in a plasma. Sov. Phys. JETP, 71(2), 234-241 (1990).
13. Dorofeenko V. G. and Krasovitskiy V. B. Electrostatic equilibrium of a modulated electron beam in a plasma, Radiophysics and Quantum Electronics, 27(8), 735 - 739 (1984).