Ivan Medovikov

June 2017

Present Position

Assistant Professor
Department of Economics
Brock University

Contact

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Web

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Citizenship

Canadian

Areas of Concentration

Financial econometrics, copulas, nonparametric econometrics, multivariate analysis, empirical finance.

Other Affiliations

Honorary Associate Professor in the Discipline of Business Analytics, University of Sydney Business School (Aug. 2016).

Education

Ph.D.	Economics	University of Western Ontario	2013
M.A.	Economics	University of Western Ontario	2008
Hons. B.A.	Economics	University of Western Ontario	2007

Ph.D. dissertation: “News, Copulas, and Independence”.
Graduate supervisor: Prof. John Knight.

Publications

Medovikov, I., Prokhorov, A. (2017), "A New Measure of Vector Dependence, with Applications to Financial Risk and Contagion." *Journal of Financial Econometrics*, 15 (3): 474-503.

Medovikov, I. (2016). When does the stock market listen to economic news? New evidence from copulas and news wires. *Journal of Banking & Finance*, 65, 27–40.

Medovikov, I., "Non-Parametric Weighted Tests for Independence Based on Empirical Copula Process". *Journal of Statistical Computation and Simulation*, 86(1), 2016.

Medovikov, I. (2014). Can Analysts Predict Rallies Better Than Crashes? *Finance Research Letters*, 11(4), 319–325.

Keshishbanoosy, R., St-Amant, P., Ball, D., Medovikov, I. (2008), "A Money and credit real-time database for Canada", *Bank of Canada Review*, Summer 2008, pp. 55-64.

Work In Progress

Medovikov, I., "Measures of systemic risk for Canada." Work in progress.

Medovikov, I., "Can Analysts Predict Volatility?". Work in progress.

Medovikov, I., "Trading systemic risk". Work in progress.

Medovikov, I., Oestreich, M., "Returns on Carbon: A Copula-Based Assessment of Stock Market Reaction to Polluters". Work in progress.

Refereeing

Emerging Markets Finance and Trade
Finance Research Letters
Journal of Statistical Computation and Simulation
Journal of Business Research
Journal of Economic Asymmetries
Quarterly Review of Economics and Finance

Conference Presentations

Canadian Economics Association Annual Meetings	Ottawa, ON	Jun 2016

Paper presented: "Can analysts predict volatility?"

9th International Conference on Computational and Financial Econometrics	London, UK	Dec 2015

Paper presented: "A new measure of vector dependence, with an application to financial contagion."

Canadian Economics Association Annual Conference (presenter, discussant, CESG session chair)	Toronto, ON	May 2015

Paper presented: "When does the stock market listen to economic news? New evidence from copulas and news wires."

Canadian Economics Association Annual Conference (presenter, discussant, CESG session chair)	Vancouver, BC	May 2014

Paper presented: "Can analysts predict rallies better than crashes?"

Canadian Economics Association Annual Conference (presenter)	Montreal, QC	May 2013

Paper presented: "The Serial Dependence Function: Omnibus measure of serial dependence *based on the empirical copula process"*

Midwest Econometrics Group Meetings (presenter)	Chicago, IL	Oct 2011

Paper presented: "A test for independence in econometric models"

Canadian Econometrics Study Group (CESG) Annual Meeting (presenter)	Toronto, ON	Oct 2011

Paper presented: "A test for independence of random vectors based on weighted empirical copula process"

Canadian Economics Association Annual Meeting (presenter, discussant)	Ottawa, ON	Jun 2011

Paper presented: "A test for independence *of* random vectors based on weighted empirical *copula process"*

Midwest Econometrics Group Meetings (presenter)	St. Louis, MO	Nov 2010

Paper presented: "A test for independence of random vectors based on weighted empirical copula process"

Canadian Economics Association Annual Meeting (presenter, discussant)	Québec City, QC	May 2010

Paper presented: "Macroeconomic news index: analyzing the effect of macroeconomic news on financial markets"

Invited Talks

University of Sydney Business School	Sydney, AU	August 2016

Title: "Can analysts predict volatility?"

Department of Economics, Ryerson University	Toronto, ON	Oct 2013

Title: "Copula-based measures of vectorial dependence"

Statistics & Data Centre, University of Western Ontario	London, ON	Apr 2013

Title: "Topics in applied time-series analysis"

Statistics & Data Centre, University of Western Ontario	London, ON	Oct 2011

Title: "Introduction to time-series analysis"

Other Presentations

Ryerson Doctoral Workshop on Applied Econometrics	Toronto, ON	May 2015

Title: "Discussion of: Financial Modelling with Censored / Truncated Distributions, by Xiao Yan Lin (University of Waterloo)".

Brock University Research Celebration	St. Catharines, ON	Mar 2014

Title: "On Predictive Value of Analyst Recommendations"

Brock University Economics Research Seminar	St. Catharines, ON	Oct 2013

Title: "Non-Parametric Measures of Vector Dependence"

Grants & Awards

Faculty Excellence in Teaching Award*	Brock University	2016
Council for Research in Social Sciences Grant	Brock University	2017-2012
Ontario Graduate Scholarship	Western University	2011

Social Science Alumni Association Award	Western University	2011
Social Science Research Fellowship	Western University	2010
Western Graduate Scholarship	Western University	2007

*Faculty-wide once in career award.

Other Distinctions

Summer paper prize (nomination)	Western University	2009
Alumni essay prize (nomination)	Western University	2006

Department Service

Graduate committee	Brock University	2013,2014,2016
Research seminar committee	Brock University	2012,2013,2015
Computer committee	Brock University	2013,2015
Committee for academic policy	University of Western Ontario	2009

University Service

Full Member, Board of Trustees Brock University Pension Plan	2017

Student Supervision

Rick Alfano (MA Thesis)	2017
Alexia Anastasopoulos (MA Thesis)	2017
Haoyang Zheng (MA Thesis)	2016
Mikhail Susin (MA Thesis)	2016
Ning Zhao (undergraduate)	2013