

Sergiy Pysarenko

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Research Interests Portfolio Management, Financial Derivatives, Financial Technology, Deep Learning

Teaching Interests Financial Economics, Corporate Finance, Financial Technology, Econometrics, Statistics, Mathematical Economics, Microeconomics

Education

- 2018 Ph.D., Economics, University of Guelph, Canada
Dissertation: Essays on Optimal Portfolio and Resource Allocation
Supervisors: Francis Tapon, Vitali Alexeev, Kurt Annen
- 2012 M.A., Economics, University of New Brunswick, Canada
- 2008 M.A., Economics, joint program of Economics Education and Research Consortium (Kyiv School of Economics) and National University of Kyiv-Mohyla Academy, Ukraine
- 2007 Master of Economics and Enterprise (specializing in Banking), East Ukrainian National University, Ukraine
- 2006 Bachelor of Economics and Enterprise (specializing in Banking) - Summa Cum Laude, East Ukrainian National University, Ukraine

Peer-Reviewed Publications and Current Research Papers

Predictive Blends: Fundamental Indexing Meets Markowitz (Job market paper)

- Revise-resubmit - *Journal of Banking and Finance* (with Vitali Alexeev and Francis Tapon)

Price-Adjusted Fundamental Indexing. (Working paper)

- Expected submission to the *Journal of Portfolio Management* in December 2018.
- Presented at: 51st Annual Conference of the Canadian Economics Association, St. Francis Xavier University, Canada, June 2-4, 2017

Micro-foundations of the Ratio Form Contest Success Functions as a Credible Resource Allocation Rule

- Presented at: 50th Annual Conference of the Canadian Economics Association, University of Ottawa, Canada, June 3-5, 2016 (Working paper, with Kurt Annen)

A Stock Selection Framework Based on Deep Stacked Autoencoder. (Working paper, with Yue Hu, Francis Tapon, and Stefan Kremer) – not included in the Ph.D. thesis

Can Democratization Disincentivize Economic Development? (Working paper). Presented at: 15th Development Dialogue Conference, International Institute of Social Studies, The Netherlands, October 11-13, 2017

The Effects of Demographic, Socio-Economic and Lifestyle Component on Adult Obesity in Canada: Empirical study, *International Journal of Business and Public Administration*, Vol.12 (1), p.133-151, 2015 (with Weiqiu Yu) – not included in the Ph.D. thesis

The impact of foreign direct investment on economic growth: Case of post communism transition economies, *Problems and Perspectives in Management*, Vol.12 (1), p.17-24, 2014 (with Leonid Melnyk and Oleksandr Kubatko) – not included in the Ph.D. thesis

Professional Experience

- 2012-2018 Teaching Assistant, Department of Economics and Finance, University of Guelph
Courses: Economics of Equity Markets, Intermediate Microeconomics, Introductory Macroeconomics, Introduction to Economics of Developing Countries, Game Theory, Mathematics for Economists, Strategic Management
- 2018 Consultant/Director of Product Development, Emperor Investments Inc. (EmperorInvests.com, a Fintech Robo Investing startup), US – Canada
Developed five equity portfolios that are currently offered to US clients
- 2013,2016 Distance Education Instructor of Introductory Microeconomics, University of Guelph
- 2011-2012 Teaching and Research Assistant, University of New Brunswick, Canada
Macroeconomics, Microeconomics, Economics for Engineers
- 2008-2011 Co-founder and Partner of the following companies which are still in business in 2018:
Artificial Intelligence Helps (AIhelps.com): Developed machine learning algorithms as part of ERP/CRM. At the moment 1000+ companies use these solutions in 18 countries;
Geo-Marketing (Geo-marketing.biz): Created a solution forecasting demand for retail banking, pharmaceutical retail, and grocery stores for every potential location in a city; Forbes Ukraine Magazine (August 2015 Issue) published an article about this business
- 2008-2009 Project Leader at Strategic Research Unit, UkrSibbank, BNP Paribas Group
Advised the bank CEO on anti-crisis actions for lobbying the President of Ukraine whereby 80% of our suggestions were implemented

Service

- 2013-2017 Senator of University of Guelph
2015-2016 Vice Chair of the University Senate Bylaws and Membership Committee
2015-2016 Member of the University of Guelph Research Board

Selected Awards

- 2012-2016 Board of Graduate Studies Research Scholarship, University of Guelph
2012-2016 Graduate Scholarship in Economics, University of Guelph
2011-2012 Faculty of Arts Merit Award, University of New Brunswick
2007 Scholarship of the Cabinet of Ministers of Ukraine (only 100 awards nationwide)
2005 Student of the Year (out of 4000 students in the College of Finance and Economics)

Citizenship Permanent Resident of Canada, Citizen of Ukraine

Languages English, Ukrainian, Russian

Software MatLab, Python, Eviews, Stata, Minitab, MS Office, LaTeX

Databases Bloomberg (BMC certified), Stat. Canada Research Data Center, Thomson Reuters Datastream