Tetiana Davydiuk

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EDUCATION

Wharton School of the University of Pennsylvania — **Philadelphia, PA, USA**
Ph.D. in Finance — *Expected June 2017*

Center for Monetary and Financial Studies (CEMFI) — **Madrid, Spain**
M.Sc in Economics and Finance — *June 2012*

National University Kyiv-Mohyla Academy (NaUKMA) — **Kiev, Ukraine**
B.Sc in Finance (with distinction) — *June 2010*

National University Kyiv-Mohyla Academy (NaUKMA) — **Kiev, Ukraine**
Certificate Program "Theories and Methods of Public Relations" (with distinction) — *June 2010*

Karl-Franzens University of Graz — **Leibnitz, Austria**
Intensive seminar module in "Economics and Innovations" — *June 2009*

WORK EXPERIENCE

Banco Bilbao Vizcaya Argentaria (BBVA) — **Madrid, Spain**
Global Lending Department, Intern — *July 2011 – August 2011*

- investigated the impact of firm-level equity return volatility and jumps on the level of credit spreads in the credit default swap market
- applied an innovative approach to identify the realized jumps of individual equity from high frequency data; estimated model incorporated the data on the intra-day equity returns with 5-minute frequency

Ukrtransgas — **Kovel, Ukraine**
Accounting, Intern — *July 2009 – August 2009*

- assisted with the preparation of primary financial statements (income statements, balance sheets, cash flow statements)
- analyzed available options of potential company growth and recommended further reconstruction of technological facilities, including compressor plants modernization, based on resource considerations

ACADEMIC HONORS & AWARDS

- awarded University of Pennsylvania Dean's Fellowship for Distinguished Merit, 2012-2016
- awarded CEMFI graduate scholarship based on academic merit, 2010-2012
- awarded Government academic scholarship for the Bachelor Program students, 2006-2010
- awarded personal scholarship of the Faculty of Economics (NaUKMA) for excellent academic performance and active involvement in student's life at the university
- defended my Bachelor Thesis with honors (grade 98/100)
- conferred Matriculation Certificate of Full Secondary Education with honors and Golden Medal on excellence in studies
- conferred diploma for the 2nd place at the regional contest of the scientific theses in Physics, Ukrainian Small Academy of Sciences
- received scholarship of Kovel government executive throughout my schooling for active research work in Physics

RESEARCH EXPERIENCE

- **Multivariate Skew-normal Distribution and Mean-variance-skewness Portfolio Allocation** *(June 2012).* Master Thesis supervised by Prof. Enrique Sentana, Professor of Economics, CEMFI

- **Ukrainian Stock Market in Conjunction with the World Financial Markets** *(June 2010).* Bachelor Thesis supervised by Prof. Iryna Luckianenko, Professor of Economics, NaUKMA

- **Social Entrepreneurial Firms: What are their Key Factors of Success/Profitability?** *(August 2009).* Research paper supervised by Prof. JoopVianen, Professor in Entrepreneurship and Small Business, Tilburg University

OTHER ACTIVITIES

- participated in the project “Study tours to Poland´10” administered by Borussia Foundation, Jan Nowak-Jezioranski Colledge of Eastern Europe in cooperation with the Polish American Freedom Foundation, Olsztyn, Poland
- participated in the International Contest for Business Students “Rubicon´10”, Business and Information Technology School, Iserlohn, Germany
- participated in Odessa National University Model United Nations´09 of World Bank, “Investment climate in post-soviet countries”, Odessa, Ukraine
- volunteered as a nurse’s assistant at first medical aid department of NaUKMA
- volunteered as a consultant in the Selecting Committee of NaUKMA
- participated in International Educational Project of AISEC “Skills Matters”, Kiev,Ukraine

SKILLS & INTERESTS

Languages: Ukrainian (native), Russian (fluent), English (fluent), Spanish (basic)
Computer Skills: MATLAB, SAS, E-views, Bloomberg