

# Yuliya Lovcha

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## Contact Information:

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## Personal Information

Date, place of birth:	August 27, 1981, Dnipropetrovsk, Ukraine
Citizenship:	Ukraine
Residence:	Permanent residence in Spain, working permit
Languages:	Fluent in English and Spanish, native in Russian and Ukrainian, beginner in French

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## Fields of Interest

Applied Macroeconomics, Time series and Finance

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## Education

PhD	PhD in economics, University of Alicante, 2010 Spain, Supervisors: Gabriel Perez Quiros, Maximo Camacho
MA	Economics Education and Research Consortium (Kyiv School of Economics from 2007), Ukraine, 2005
Specialist	5 year degree, (diploma with distinction), Dnipropetrovsk National University, Ukraine, 2003
BA	BA in Economics, (diploma with distinction), Dnipropetrovsk National University, Ukraine, 2002

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## Working experience

From September 2014	Post-doctoral researcher at the Universitat Rovira i Virgili
September 2010 - August 2013	Assistant Professor, Economics Department, University of Navarra,

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## Teaching Experience

### Universitat Rovira i Virgili

#### *Graduate courses:*

Fall term 2015	Advanced Econometrics (in English)
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#### *Undergraduate courses:*

Spring 2016	International Economic Relations (in English)
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Spring 2015	International Economic Relations (in English)
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### University of Navarra

#### *Graduate courses:*

Fall term 2012	Statistics (in English)
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#### *Undergraduate courses:*

Fall term 2012                      Econometrics I (in Spanish), Econometrics III (in Spanish)  
Fall term 2011                      Calculus I (in Spanish)  
Fall term 2010                      Calculus I (in English and Spanish)

Teaching assistant at the University of Alicante

*Graduate courses:*

Spring 2009, Spring 2008        Macroeconomics III (in English)

Fall 2007                              Macroeconomics I (in English)

*Undergraduate courses:*

Spring 2009                         Advanced Macroeconomics II (in English)

Spring 2009, Spring 2010        Macroeconomics I (in Spanish)

Spring 2008, Spring 2007        Advanced Macroeconomics II (in Spanish)

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**Publications**

Lovcha Y. and A. Perez-Laborda, (2013): "[Is Exchange rate – Customer order flow relationship linear? Evidence from Hungarian FX market](#)", *Journal of International Money and Finance*, 25, 20-30.

Lovcha Y. and Perez-Laborda, A. (2015): "[Hours worked –Productivity Puzzle: identification in fractional integration setting](#)", *Macroeconomic Dynamics*, 19, 1593-1621.

Camacho, M., Lovcha, Y. and G. Perez Quiros (2015): "[Can we use seasonally adjusted indicators in dynamic factor models?](#)", *Studies in Nonlinear Dynamics and Econometrics*, 19, 377-391.

Abbtitti, M. Gil-Alana, L., Lovcha, Y. and A. Moreno (2016): "[Term Structure Persistence](#)", *Journal of Financial Econometrics*, DOI: 10.1093/jjfinec/nbv003.

Caporale, G., Gil-Alana, L.A. and Y. Lovcha (2016): "The PPP hypothesis revisited: evidence using a multivariate long-memory model", *Journal of Applied Economics* (Forthcoming).

**Working Papers**

On the invertibility of seasonally adjusted series (with Alejandro Perez-Laborda and Luis A. Gil-Alana)

Testing unemployment theories: a multivariate long memory approach (with Caporale, Guglielmo Maria; Gil-Alana, Luis), DIW Berlin Discussion Paper 1345.

A fractionally integrated approach to monetary policy and inflation dynamics (with Alejandro Perez-Laborda), Working Papers, 2013, 2072/211795, Universitat Rovira i Virgili, Department of Economics.

Demand and supply shocks in oil and refined product markets: identification in long memory model (with Alejandro Perez-Laborda)

Non-parametric approach to monetary policy analysis (with Alejandro Perez-Laborda)

Variance-frequency decomposition as an instrument to distinguish between competing identification schemes (with Alejandro Perez-Laborda)

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### Internships and Research Positions

Autumn 2009	Vrije Universiteit Amsterdam, Visiting research student
Summer 2009	Central Bank of Hungary, Visiting researcher, Project: “Is Exchange rate – Consumer order flow relationship linear?”
2005	Research Assistant, Economics Educational Research Consortium, Ukraine
2004-2005	Research Assistant, Commerce Department of Swedish Trade Council, Embassy of Sweden in Ukraine
Autumn 2004	Internship in Budget Committee, Parliament of Ukraine (Verkhovna Rada)
Summer 2004	Internship in Ukrainian Chamber of Commerce and Industry

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### Seminars and Conferences

December 2012	XXXVII Simposio de Análisis Económico, Vigo
August 2012	EEA-ESEM congress in Málaga
December 2011	XXXVI Simposio de Análisis Económico, Málaga
January 2010	5 <sup>th</sup> PhD RES Meeting, London
December 2009	XXXIV Simposio de Análisis Económico, Valencia
November 2009	Internal seminar, Vrije Universiteit Amsterdam
October 2009	3 <sup>rd</sup> International Conference on Computational and Financial Economics (CFE'09), Limassol, Cyprus
September 2009	Internal seminar, Central Bank of Hungary, Budapest, Hungary
April 2009	QED Conference, Amsterdam, the Netherlands
October 2008	Econometrics Workshop, University of Alicante

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### Projects

Title: Multivariate fractional integration, fractional cointegration, structural changes, nonlinear models y other dynamic processes in macro time series.

Reference: ECO2011-28196

Main researcher: Luis Alberiko Gil-Alaña

Duration: 2011 - 2014

Entity: Ministerio de Ciencia y Educación

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**Computer Skills:** Matlab, GAUSS, EViews, STATA, MS Office

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### Scholarships

Autumn 2009	Grant for Brief Stays in Foreign Centers, Ministry of Education & Signs
2006-present	Scholarship FPU from the Ministry of Education & Signs, Spain
2005	Scholarship from the University of Alicante, Spain
2003-2004	Alexander Frantskevich Scholarship, ING Bank, Ukraine

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### References:

**Gabriel Perez-Quiros**, Banco de España (Central Bank of Spain), Servicio de Estudios, Alcalá, 50, Madrid, 28014, Spain , e-mail: [gabriel.perez@bde.es](mailto:gabriel.perez@bde.es)

**Maximo Camacho**, Departamento de Métodos Cuantitativos, Universidad de Murcia, 30100, Murcia, Spain, e-mail: [mcamacho@um.es](mailto:mcamacho@um.es)

**Luis Alberiko Gil-Alaña**, Departamento de Economía, Universidad de Navarra, Campus Universitario, 31080, Pamplona, Navarra, Spain, e-mail: [alana@unav.es](mailto:alana@unav.es)

**Antonio Moreno**, Departamento de Economía, Universidad de Navarra, Campus Universitario, 31080, Pamplona, Navarra, Spain, e-mail: [antmoreno@unav.es](mailto:antmoreno@unav.es)