Curriculum Vitae

Personal Information

First Name	Valeri
Surname	Voev
Date of birth	14th June 1978, in Varna, Bulgaria
Languages	Fluent English, German, Russian and Bulgarian

Business Address

University of Aarhus

CREATES, School of Economics and Management

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Education

1997 – 2001	Bachelor of Economics at Sofia University
2001 – 2003	Master's Programme in International Economic Relations at the University of Konstanz
2003	MA degree in International Economic Relations (Note: very good)
2004	Summer School on "Economics and Econometrics of Market Microstructure" at the University of Konstanz.
2005	CORE Lecture Series on Financial Econometrics, Université Catholique de Louvain
2003 – 2008	Doctoral Programme in Quantitative Economics and Finance, University of Konstanz
2008	Dr. rer. pol. (Economics), University of Konstanz, 11. 02. 2008, Grade: summa cum laude, Title of dissertation "Three Essays on

	Estimation and Dynamic Modelling of Multivariate Market Risks Using High Frequency Financial Data"

Professional Experience

2002 – 2003	Assistant to Prof. Jens Jackwerth, Chair of Finance, University of Konstanz
2003 – 2008	Research Associate, Chair of Economics and Econometrics of Prof. Dr. Winfried Pohlmeier, Department of Economics, University of Konstanz
2003 – 2008	Research Fellow at the Center of Finance and Econometrics (CoFE), University of Konstanz
2005, 2006	Two 6-month research visits at the Aarhus School of Business, Denmark with Prof. Asger Lunde
2008 – present	Associate Professor, CREATES, School of Management and Economics, University of Aarhus

Teaching Experience

2004	Tutor in Econometrics I, University of Konstanz
2006, 2007	Financial Econometrics, University of Konstanz
2008	Investments, University of Aarhus
2009	Financial Market Volatility, University of Aarhus
2009	Applied Time Series Econometrics, University of Aarhus

Awards

2002	DAAD Graduate Scholarship
2003	VEUK Prize for Outstanding Foreign Graduate
2009	EADS Research Prize "Claude Dornier"

Applicable Computer Skills

Extensive experience with GAUSS, EViews, LaTeX and MS Office

Working knowledge of Matlab, SAS, Stata and Ox.

Research Interests

- Financial Econometrics
- Foreign Exchange Market
- High Frequency Data
- Limit Order Book Data
- Market Microstructure

Publications

Voev (2007): Integrated Covariance Estimation Using High-Frequency Data in the Presence of Noise, *Journal of Financial Econometrics*, 5, 68-104 (joint work with Asger Lunde)

Voev (2008): Dynamic Modelling of Large Dimensional Covariance Matrices, *Recent Developments in High Frequency Financial Econometrics*, L. Bauwens, W. Pohlmeier & D. Veredas (eds.), Studies in Empirical Economics, Springer, Berlin

Voev (2009): Modelling and Forecasting Multivariate Realized Volatility, *Journal of Applied Econometrics*, forthcoming (joint work with Roxana Chiriac)

Working Papers

Voev (2007): Long Memory Modelling of Realized Covariance Matrices, Working Paper, CoFE, University of Konstanz (with Roxana Chiriac)

Voev (2009): Trading Dynamics in the Foreign Exchange Market: A Latent Factor Panel Intensity Approach, Working Paper, CoFE, University of Konstanz (with Ingmar Nolte).

Voev (2005): A Trade-by-Trade Surprise Measure and Its Relation to Observed Spreads on the NYSE, Working Paper, CoFE, University of Konstanz.