CV Iurii Ganychenko

Date of Birth	16 August 1989
Place of Birth	Sumy, Ukraine
Citizenship	Ukrainian
Marital Status	Married

Education

Nov 2012 – Oct 2015	PhD student at the Department of Probability Theory, Statistics and Actuarial Mathematics, Taras Shevchenko National University of Kyiv, Ukraine.
Sep 2006 – May 2012	Student at the Mechanics and Mathematics Faculty, Taras Shevchenko National University of Kyiv, Ukraine.

Degrees

May 2016	PhD degree. *Title of the Thesis*: Rates of convergence in limit theorems for additive and multiplicative functionals. *Supervisor*: Prof. Dr. Alexei Kulik, Leading Researcher at the Institute of Mathematics of Ukrainian Academy of Science.
May 2012	Master's degree with honours. *Title of the Thesis*: Convergence speed estimation of the sequence of difference additive functionals. *Grade*: Excellent (100 from 100).
Jun 2010	Bachelor's degree with honours. *Title of the Thesis*: Singular Kantor function as a payoff function for the model of rates distribution. *Grade*: Excellent (97 from 100).

Grants

2017/2019	Georg Forster Research Fellowship for Postdoctoral Researchers, Alexander von Humboldt Foundation. *The art of support*: Postdoc position at the Department of Probability Theory, Potsdam University, Germany.
2016/2017	Research Grant for Doctoral Candidates and Young Academics and Scientists, DAAD. *The art of support*: Postdoc position at the Department of Probability Theory, Potsdam University, Germany.
2013/2014	Leonhard Euler program, DAAD project No. 57044593. *The art of support*: A one-year "surplace" fellowship and a one-month visit at Potsdam University in April 2014.

Publications

1. Iu. Ganychenko, V. Knopova, A. Kulik, Accuracy of discrete approximation for integral functionals of Markov processes. Modern Stochastics: Theory and Applications, 4 (2015), 401 – 420.
2. Iu. Ganychenko, A. Kulik, Weak approximation rates for integral functionals of Markov processes. Modern Stochastics: Theory and Applications, 3 (2015), 251 – 266.
3. Iu. Ganychenko, Fast L_2-approximation of integral-type functionals of Markov processes. Modern Stochastics: Theory and Applications, 2 (2015), 165 – 171.
4. Iu. Ganychenko, A. Kulik, Rates of approximation of nonsmooth integral-type functionals of Markov processes. Modern Stochastics: Theory and Applications, 2 (2014), 117 – 126.
5. Iu. Ganychenko, An estimate of the rate of convergence of a sequence of additive functionals of difference approximations for a multidimensional diffusion process. Teoriya Imovirnostey ta Matematychna Statystyka, 90 (2014), 22 – 38 (in Ukrainian; translated version published by the American Mathematical Society available at Theory of Probability and Mathematical Statistics, 90 (2015), 23 – 41).

Selected talks given at the following Conferences:

1. International Workshop: "Stochastic Processes with Applications in the Natural Sciences", December 5-9, 2016, Bogota, Colombia.
   Title of the talk: On an approximation of the price of an occupation time option.
2. 19th European Young Statisticians Meeting, August 31 – September 4, 2015, Prague, The Czech Republic.
   Title of the talk: Weak rates of approximation of integral-type functionals of Markov processes.
3. Berlin-Padova Young Researchers Meeting in Probability, October 23-25, 2014, Berlin / Potsdam, Germany.
   Title of the talk: L_2-rates of approximation of nonsmooth integral-type functionals in case of additional regularity.

Research Interests

Limit theorems for random processes. Additive functionals of Markov processes and their approximations. SDEs driven by Lévy noises. Rate of convergence in limit theorems.

Experience in Teaching

Sep 2013 – May 2014	Exercises on Probability theory at the Mechanics and Mathematics Faculty, Taras Shevchenko National University of Kyiv, Ukraine.

Other Skills

Languages	English, German, Ukrainian, Russian.
Computer skills	MS Office (Excel, Word, PowerPoint), WinEdt, STATISTICA package.