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CONTACT INFORMATION

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EDUCATION

2001: M.Sc. (Econ.). St. Petersburg State University.
2004: Ph.D. (Econ.). St. Petersburg State University.

ACADEMIC EMPLOYMENT

2009 – 2020: Associate professor. Department of Economics, St. Petersburg State University (SPSU).
2010 – present: Senior researcher. St. Petersburg Institute for Economics and Mathematics RAS (since 2019, Institute for Regional Economic Studies RAS).
2010 – present: Associate professor. Department of Economics, European University at St. Petersburg (EUSP).

TEACHING EXPERIENCE (COURSES)

Econometrics (cross-sectional data), Econometrics (time series analysis), Mathematical Statistics, Public Economics, Index number theory

RESEARCH INTERESTS

utility theory (axiomatization of preference representations)
theory of economic index numbers (axiomatic approach)
the representational theory of measurement

SCIENTIFIC RESEARCH IMPACT

H-index (Scopus / WoS / RSCI): 2 / 2 / 7

SELECTED PUBLICATIONS

Подкорытова О.А., Соколов М.В. Анализ временных рядов. М., Юрайт (1-е издание – 2016; 2-е издание, переработанное и дополненное – 2017, 2018, 2019). 267 стр. ISBN: 978-5-534-02556-9

Alekseev A.G., Sokolov M.V. (2016). Benchmark-based evaluation of portfolio performance: a characterization // *Annals of Finance*. Vol. 12(3). P. 409–440.

Alexeev A.G., Sokolov M.V. (2014). A theory of average growth rate indices // *Mathematical Social Sciences*. Vol. 71. P. 101–115.

Sokolov M.V. (2011). Interval scalability of rank-dependent utility // *Theory and Decision*. Vol. 70(3). P. 255–282.

Sokolov M.V. (2011). On scale-invariant parametric families of functions // *Journal of Mathematical Economics*. Vol. 47(4-5). P. 500–507.
Hovanov N.V., Kolari J.W., Sokolov M.V. Measurement problems in global financial reporting: the need for a stable composite currency // In A. Solovyov, I. Kuznetsov (eds.). International Accounting in the 21st Century. New York: Nova Science Publishers, 2011. P. 179–194. ISBN: 978-1-60876-018-3.
Лебедев А.Б., Соколов М.В. (2009). Об измерении волатильности денежных доходов населения // *Финансы и бизнес*. №3. С. 66–80.
Hovanov N.V., Kolari J.W., Sokolov M.V. (2008). Deriving weights from general pairwise comparison matrices // *Mathematical Social Sciences*. Vol. 55. №2. P. 205–220.
Viale A.M., Kolari J.W., Hovanov N.V., Sokolov M.V. (2008). Computing and testing a stable common currency for Mercosur countries // *Journal of Applied Economics*. Vol. 11(1). P. 193–220.
Hovanov N.V., Kolari J.W., Sokolov M.V. (2007). Synthetic money // *International Review of Economics and Finance*. Vol. 16. №2. P. 161–168.
Hovanov N.V., Kolari J.W., Sokolov M.V. (2004). Computing currency invariant indices with an application to minimum variance currency baskets // *Journal of Economic Dynamics and Control*. Vol. 28. №8. P. 1481–1504.
Колари Дж.В., Соколов М.В., Федотов Ю.В., Хованов Н.В. (2001). Простая модель обмена: показатели меновой ценности благ // *Вестник Санкт-Петербургского университета*. Сер. 5. Экон. Вып. 2. №13. С. 141–147.

RECENT PREPRINTS

Alekseev A.G., Sokolov M.V. How to measure the average rate of change? // European University at St. Petersburg, Department of Economics. Working Paper 2020/01. 2020. 45 p.
Alekseev A.G., Sokolov M.V. Portfolio return relative to a benchmark // European University at St. Petersburg, Department of Economics. Working Paper Ec-04/16. 2016. 37 p.

WORK IN PROGRESS

Alekseev A.G., Sokolov M.V. How to measure the average rate of change? Submitted to *Mathematical Social Sciences*.
Alekseev A.G., Sokolov M.V. Measuring market performance: the case of low volatile markets. Work in progress.
Sokolov M.V. NPV, FV, and IRR: a characterization. Work in progress.

RECENT CONFERENCE PRESENTATIONS, SEMINARS, AND INVITED TALKS (2018–2020)

2020: Seminar of International Laboratory of Game Theory and Decision Making (HSE). St. Petersburg.
2020: St. Petersburg Economic seminar (HSE, EUSP, PDMI).
2020: The 4th International Economic Symposium – 2020. St. Petersburg State University.
2019: The Fifteenth International Scientific Conference MASR – 2019. SUAI. St. Petersburg.
2019: 6th International Conference "Sustainable Development: Society and Economy". St. Petersburg State University.
2018: 6th Conference "Economic growth, resource dependence, and economic inequality". St. Petersburg Institute for Economics and Mathematics RAS.
2018: Sergey Pechersky Research Seminar. European University at St. Petersburg.
2018: International Economic Symposium. St. Petersburg.

GRANTS AND PROJECTS PARTICIPATION

2014 – 2016: RFFI grant № 14-06-00347. Project "Risk evaluation for long-term financial projects". Supervisor: Hovanov N.V.

2011 – 2013: RFFI grant № 11-06-00183. Project “Mathematical models of new political economy: economic growth, inequality, and natural resources”. Supervisor: Borissov K.Yu.

2010 – 2012: RFFI grant № 10-06-00130-a. Project “Mathematical and computer models of stable aggregate currency”. Supervisor: Hovanov N.V.

AWARDS

2010: B.L. Ovsievich Memorial Prize (3d).

PATENTS

2005: Patent №2005141279/22(045980). «Information and analytical system of evaluation of investment projects».

ADVANCED TRAINING COURSES

2010: Applied econometrics: econometric methods of efficiency measurement. New Economic School.

2011: Advanced econometrics. New Economic School.

2011: Empirical applications of industrial organization. New Economic School.

REFEREE SERVICE

Voprosy Economiki

St. Petersburg University Journal of Economic Studies

Russian Management Journal