# IRENA VODENSKA

Department of Administrative Sciences, Metropolitan College, Boston University	ity			
808 Commonwealth Avenue, Boston, MA 02215, USA				
Phone: 617-358-0005; Email: <u>vodenska@bu.edu</u>				
Education				
PHD, STATISTICAL FINANCE, University Professors Program, Boston University Dissertation: Interdisciplinary Approaches to Understanding and Forecasting Volatility Advisor: Professor H. Eugene Stanley Award for Outstanding Doctoral Dissertation for academic year 2009-2010	9/2005 – 9/2009			
<b>MBA</b> , MASTER OF BUSINESS ADMINISTRATION, <i>Major in Finance with International emphasis</i> Owen Graduate School of Management, Vanderbilt University, Nashville, TN	9/1994 – 5/1996			
<b>BS</b> , MANAGEMENT OF INFORMATION SYSTEMS, <i>Major in Database Management</i> School of Business Management, University of Belgrade, Yugoslavia	10/1988 – 10/1993			
Certifications and Charters				
CFA, CHARTERED FINANCIAL ANALYST, CFA INSTITUTE	November, 2004			
NATIONAL ASSOCIATION OF SECURITIES DEALERS (NASD) Series 7, Series 63, Series 55 Certified Securities Dealer/Trader	SINCE 1997			
Academic Appointments				
<ul> <li>Associate Professor, Administrative Sciences Department, MET College, Boston University, Boston, MA</li> <li>Taught and developed courses in finance area including investments, corporate finance, derivative securities and markets, multinational finance and financial concepts</li> <li>Developed courses for online, blended and face-to-face delivery modes, with technology-enhanced methods an and interactive teaching tools</li> <li>Highly involved in service to the university, college and profession</li> </ul>	5/2016 - Present			
<ul> <li>DIRECTOR, FINANCE PROGRAMS, ADMINISTRATIVE SCIENCES DEPARTMENT, MET COLLEGE, BOSTON UNIVERSITY</li> <li>Established cross-pollination strategies for the online and campus finance programs</li> <li>Developed new courses for the finance curriculum in online and face-to-face formats</li> <li>Hired full-time and part-time faculty to develop and teach new finance courses</li> <li>Implemented new degree concentrations and certificate options resulting in increased enrolme</li> <li>Prepared and submitted a CFA Institute University Affiliation Program Application</li> </ul>	9/2018 - Present			
<ul> <li>COORDINATOR, FINANCE PROGRAMS, ADMINISTRATIVE SCIENCES DEPARTMENT, MET COLLEGE, BOSTON UNIVERSITY</li> <li>Reviewed current MET courses and finance programs from other institutions</li> <li>Created academically rigorous and competitive curriculum in all delivery formats</li> <li>Defined the core, concentrations, and elective course structure</li> <li>Introduced new finance courses that are relevant and needed for a modern finance curriculum</li> <li>Proposed attractive degree concentrations and certificate options</li> </ul>	9/2016 – 8/2018			
<ul> <li>Assistant Professor, Administrative Sciences Department, MET College, Boston University, Boston, MA</li> <li>Conducted active interdisciplinary research, with continuous grant support and solid publication record in top journals and scientific conferences</li> <li>Initiated collaborative research projects involving faculty and students from several MET departments and the Physics department at BU Graduate School of Arts and Sciences</li> </ul>	9/2009 – 5/2016			

<ul> <li>LECTURER IN FINANCE, BOSTON UNIVERSITY, Boston, MA</li> <li>Taught Investments and Portfolio Management courses at Metropolitan College and Questrom</li> <li>Taught Financial Management and Capital Budgeting courses at Metropolitan College</li> </ul>	9/2002 – 9/2009
<ul> <li>SENIOR RESEARCH FELLOW, DEPARTMENT OF PHYSICS, CAS, BOSTON UNIVERSITY, Boston, MA</li> <li>Conducted interdisciplinary research in the areas of Econophysics, Complexity Science, Network Theory and Applications</li> <li>Supervised PhD students on the following research projects: 1) Developing models and forecasting tools for global financial crisis; 2) investigating endogenous and exogenous factors that contribute to cascading failures and systemic risk buildup in networks of financial institutions; 3) Analyzing influences in coupled financial market networks and news sentiments</li> </ul>	9/2009 — Present
<ul> <li>VISITING PROFESSOR, COLLEGE OF COMPUTER SCIENCE AND ENGINEERING SS. CYRIL AND METHODIUS UNIVERSITY, SKOPJE, MACEDONIA</li> <li>Collaborated on research projects involving big data analytics in finance and economics</li> <li>Lectured in the area of Big data analytics and news sentiment impact on financial markets</li> <li>Coordinated writing of a European Commission proposals within the Horizon 2020 framework</li> </ul>	9/2014 – Present
<ul> <li>VISITING PROFESSOR, SCHOOL OF BUSINESS MANAGEMENT, BELGRADE UNIVERSITY, BELGRADE, SERBIA</li> <li>Established research collaboration with the finance department</li> <li>Delivered visiting lectures at school's international finance program</li> <li>Initiated a collaborative research effort on consortium working on a proposal on "Social media applications in policy making" to the European Commission</li> </ul>	9/2015 - Present
<ul> <li>VISITING PROFESSOR, ECONOMICS INSTITUTE AND SCHOOL OF ECONOMICS SS. CYRIL AND METHODIUS UNIVERSITY, SKOPJE, MACEDONIA</li> <li>Member of the Editorial Board of the International Journal for Economic Development published by the Economics Institute and indexed by EBSCO</li> <li>Lectured in the area of Macroprudential regulation and policy tools for monitoring global Financial networks</li> <li>Established interdisciplinary research collaboration in the field of text mining and data analytics</li> </ul>	9/2016 – Present
<ul> <li>Associate Director For Research, CENTER FOR FINANCE, LAW, AND POLICY, BOSTON UNIVERSITY, Boston, MA</li> <li>Served as the first associate director of research at the CFLP</li> <li>Designed and developed Center's request for proposals (RFP) process</li> <li>Participated in research proposal reviews and offered funding recommendations</li> </ul>	4/2012 – 4/2013
<ul> <li>FOUNDING MEMBER, STEERING COMMITTEE, CENTER FOR FINANCE, LAW, AND POLICY, BOSTON UNIVERSITY</li> <li>Participated in the creation of the Center, its policies and mission, since its early conceptual phas</li> <li>Contributed to strengthening the research profile of the Center by including it in a major international research proposal that I submitted as the PI to the European Commission</li> </ul>	1/2011 – 4/2013 e
<ul> <li>RESEARCH ASSISTANT, DEPARTMENT OF PHYSICS, BOSTON UNIVERSITY, Boston, MA</li> <li>Engaged in research on volatility return intervals of the S&amp;P 500 index and two common models</li> <li>Investigated the relation between volatility in financial markets and Omori processes</li> </ul>	9/2005-8/2009
<ul> <li>RESEARCH ASSISTANT, OWEN GRADUATE SCHOOL OF MANAGEMENT, VANDERBILT UNIVERSITY, Nashville, TN</li> <li>Involved in research of Initial Public Offerings (IPOs) of privately-owned companies</li> </ul>	9/1995 – 5/1996
<ul> <li>TEACHING ASSISTANT, OWEN GRADUATE SCHOOL OF MANAGEMENT, VANDERBILT UNIVERSITY, Nashville, TN</li> <li>Served as teaching assistant for the International monetary and fiscal policy course</li> </ul>	9/1995 – 5/1996

## **Professional Experience**

CHIEF INVESTMENT OFFICER & FOUNDING PARTNER, AMECTRON INTERNATIONAL LLC, Boston, MA	7/2008 – Present
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•	Developed investment and trading models for proprietary portfolio management	
•	Tested and implemented investment strategies based on quantitative research	
•	Created and applied hedging strategies using derivative securities	
•	Designed and tested security trading algorithms under various macroeconomic scenarios	
•	Measured portfolio efficiencies by analyzing risk-return tradeoffs and	
	correlations among different securities comprising the portfolio	
•	Monitored and dynamically managed financial asset portfolios	
DIRECTOR OF	<b>Najor Gifts</b> , Office of Development, New England Baptist Hospital, <i>Boston, MA</i>	12/2006 – 4/2008
•	Played significant role in capital campaign as member of the President's cabinet	
•	Raised significant major gifts from physicians, trustees, and patients	
•	Initiated portfolio of international prospects from the finance industry	
	that resulted in a seven-figure solicitation	
MAJOR GIFTS	DFFICER, DEVELOPMENT AND ALUMNI RELATIONS, BOSTON UNIVERSITY, Boston, MA	9/2003 – 12/2006
•	Initiated and developed relationships with Financial Industry and Wall Street based prospects	S
•	Actively cultivated and solicited prospects for BU's Student Village project	
•	Raised six-figure gifts for naming opportunities at different BU schools and colleges	
HEAD TRADER	EUROPEAN EQUITY TRADING, JPP EUROSECURITIES INC., New York City, NY	7/2000 – 2/2002
•	Founded and ran the New York based European Markets trading operation	
•	Advised US institutional clients involved in European portfolio investments	
•	Analyzed international mergers and acquisitions and developed M&A trading strategies	
•	Generated and implemented international pair (spread) trading strategies	
•	Developed an international program trading of index securities and market index futures	
Assistant Vic	e President, Risk Arbitrage, J.C. Bradford & Co. Investment Bank, Nashville, TN	5/1995 – 6/2000
•	Actively involved in raising funds from US Hedge Funds and advising fund managers	
•	Managed \$10+ million proprietary fund invested in US securities markets	
•	Implemented sophisticated fund risk management using derivative products	
•	Achieved strong portfolio returns using proprietary developed trading techniques and tools	
•	Analyzed convertible fixed income securities and developed pricing structure models	
•	Traded NASDAQ and NYSE common stock and preferred convertible securities	
•	Designed and implemented convertible bonds and risk arbitrage databases	
INFORMATION	System Architect and Analyst, Almako Bank, Skopie, Republic of Macedonia	9/1992 – 8/1994
•	Designed and developed variety of banking databases systems such as:	
	<ul> <li>International interbank electronic payment system database</li> </ul>	
	<ul> <li>Letter of credit database for international clients accompanied by an alert system</li> </ul>	
	<ul> <li>Domestic and international loan database including payment reminder system</li> </ul>	
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Internal bank employee database and bank product database
 External client and prospective client database

## Teaching, Research, and Service

## Courses Taught

- Investment Analysis and Portfolio Management (AD717 F2F, AD717 EL, AD717 OL)
- Derivative Securities and Markets (AD713 F2F, AD713 OL)
- Corporate Finance (AD731 F2F, AD731 EL, AD731 OL)
- International Finance and Trade (AD763 F2F, AD763 OL)
- Financial Markets and Institutions (AD712 OL)
- Financial Concepts (AD632 F2F)
- Financial Regulation and Ethics (AD678 F2F, AD678 OL)

## **Research Areas**

#### • Big data analytics and complex economic systems:

- o Using big data including intraday pricing and news streaming to forecast global financial market returns
- Investigating the relations between news sentiments and risk and return time series for global equities, foreign exchange, and international stock market indices
- Studying large news archives of international news to understand the relationship between news sentiments and macroeconomic indicators
- Investigating natural language processing approaches, including deep learning and neural network methods, to classification algorithms for financial and economic news topic recognition

#### • Modeling volatility dynamics in financial markets:

- Evaluating the predictive power of VIX implied volatility index on the S&P 500 volatility
- Investigating market microstructure based on clustering analysis of short and long volatility return intervals
- $_{\odot}$  Exploring relationship between financial market volatility and Omori processes

#### • Interdependent network theory and systemic risk modeling:

- Using bipartite network approach to simulate toxic asset impact on financial crisis propagation across the U.S., European and Japanese bank networks
- Modeling complex financial and economic systems such as bank liquidity networks and interdependent financial market networks
- Investigating interdependencies in global financial networks using complex principal component analysis and community detection algorithms to study stock and foreign exchange financial markets
- Studying European Sovereign debt crisis and modeling the relationships within the European bank-Government debt coupled network

#### Corporate governance networks:

 $\circ$  Identifying powerful directors in the US corporate governance network  $\circ$  Using network centrality measures as indicators of influence

#### Service

#### **Boston University**

- Director, MET Finance Programs (2018-Present)
- Coordinator, MET Finance Programs (2016-2018)
- Member, Boston University Strategic Planning Committee (2018-Present)
- Member, Boston University General Education Committee (2017-Present)
- Member, MET Administrative Sciences Faculty Search Committee (2018-Present)
- Member, MET College Appointment, Promotion, and Tenure Committee (2018-Present)
- Member, Actuarial Science Chair Search Committee (2017)
- Chair, Faculty Council Budget Committee, Boston University (2010-2014)
- Vice-Chair, University Council Committee on Budget, Boston University (2010-2014)
- Member, BU Board of Trustees Advisory Committee on Socially Responsible Investments (2013-2014)
- Chair, Administrative Sciences Department Faculty Search Committee, MET (2015-2017)
- Member, Academic Policy Committee, MET (2015-2017)
- Member, Executive Committee, MET (2014-2015, 2017-Present)
- Co-chair, AACSB Learning Objectives Committee, Administrative Science Department, MET (2010)
- Member, Administrative Sciences Department Strategic Plan Committee, MET (2010-2011)
- Member, Faculty Expectations Committee, MET (2011)
- Member, Faculty Merit Review Committee, MET (2011-2014)
- Member, Administrative Sciences Department Faculty Search Committee, MET (2012-2013)
- Member, Administrative Science Department Mission Statement Revision Committee, MET (2012)

## Scientific Journal Reviewer

- Physica A (2009-present)
- Journal of Economic Interaction and Coordination (JEIC) (2013-Present)
- PlosOne (2013-Present)
- Nature's Scientific Reports (2013-Present)
- Journal of Financial Stability (2017-Present)

#### CFA Institute – Boston Securities Analyst Society (BSAS)

- Taught CFA (Chartered Financial Analyst) preparatory courses for Level II CFA Examination (2009-2014)
- Served as a member of the BSAS Educational Committee involved in initiatives to bridge the gap between the financial industry and academia by promoting joint professional programs (2009-2013)

#### **Grants and Awards**

1.	Participant (collaborator) in the <b>Post-K computer grant</b> awarded by the <b>Ministry of Education</b> , <b>Culture</b> , <b>Sports</b> , <b>Science and Technology (MEXT)</b> , <b>Japan</b> , titled: <b>Exploratory challenges:</b> <b>Studies of Multi-level Spatiotemporal Simulation of Socioeconomic Phenomena</b> , <b>Macroeconomic Simulations</b> , as a member of the Nihon University team – <b>Amount</b> <b>215,000,000 Yen (\$2.1 Million) for the Consortium of which 24,000,000 Yen (\$240,000)</b> <b>for Nihon University</b>	2016 – 2019
2.	Principal Investigator ( <b>PI</b> ) for Boston University on <b>National Science Foundation</b> (NSF) awarded Grant titled: " <b>Modeling systemic risk: Finding precursors of emerging</b> <b>financial crises</b> " – EAGER Award number: SES-1452061 – <b>Amount \$57,721</b>	9/2014 – 9/2015
3.	Principal Investigator ( <b>PI</b> ) for Boston University on <b>European Commission</b> awarded Grant titled "Forecasting Financial Crises" - FET Open Project "FOC" 255987 and "FOC-INCO" 297149 - <b>Amount \$3.5million for the Consortium of which \$300,000 for BU</b>	3/2012 – 3/2014
4.	Owen Graduate School of Management Fellowship, Vanderbilt University	9/1995 – 5/1996
5.	Alexander Hamilton Fulbright Fellowship	1994

### **Select Synergetic Activities and Skills**

#### In the Press

- Interview: Forecasting and Financial Crisis <u>http://forecastingcrises.wordpress.com/2013/06/11/irena-vodenska-foc-project-we-need-financial-regulatory-reform/</u>
- Simons Foundation Quanta Magazine: Illuminating Science https://www.quantamagazine.org/20130318-treading-softly-in-a-connected-world/

#### Languages

- English, Italian, French-basic knowledge, Serbian/Croatian/Bosnian/Montenegrin, Bulgarian, Macedonian (native)
- Basic understanding and reading knowledge of Spanish and Greek

#### Advisors, Collaborators, and Advisees

• PhD advisor: **Gene Stanley**, William Fairfield Warren Distinguished Professor; Professor of Physics; Professor of Chemistry; Professor of Biomedical Engineering; Professor of Physiology (School of Medicine), Director, Center for Polymer Studies Department of Physics, Boston University

- Research collaborators: Andreas Joseph, Antoaneta Serguieva, and Pablo Winant, Bank of England, Di Zhou, Bloomberg, L.P., Guido Caldarelli, Center for Complex Systems, La Sapienza University, Rome, Italy, Tomislav Smuc, Matija Piskorec, and Nino Antulov-Fantulin, Rudjer Boshkovic Institute, Zagreb, Croatia, Igor Mozetic and Petra Kralj, Jozhef Shtefan Institute, Ljubljana, Slovenia, Hideaki Aoyama and Yohei Sakamoto, Kyoto University, Japan, Yoshi Fujiwara, University of Hyogo, Japan, Hiroshi Iyetomi, and Yuta Arai, Niigata University, Japan, Stefano Battiston, University of Zurich, Switzerland, Sergey Buldyrev, Yeshiva University, New York, NY, Shlomo Havlin, Bar Ilan University, Israel, Mario Bertella and Marislei Nishijima, Sao Paulo State University, Brazil, Kazuko Yamasaki, Tokyo University, Japan, Dror Kenett, Office of Financial Research, Washington, D.C., Lidia Braunstein, National University of Mar del Plata, Argentina, Sary Levy-Carciente, Central University of Venezuela, Caracas
- PhD student advisor and PhD dissertation committee member for: Xuqing Huang (graduated in 2013), Nima Dehmamy and Chester Curme (graduated in 2015), Antonio Majdandzic (graduated in 2016), Asher Mullokandov Adam Avakian (graduated in 2017), and Alexander Becker (graduated in 2018)
- Masters students research advisor for: Borui Wang, Sompop Chaichanavitchakij, Hao Zhang, Quan C. Pham, Danling Zhou, Margaret Cruickshanks, Yong Phelam Nkfum, Hualong Yang, Justin Toporcer, Ana Mijailovic, Chiang Shang-Chih (Stanley), Lu Zhang, Fanghui Zhang, Alberto Gomez, Ya-Lan Tsao (Amy), Wenjing Cai, Qiyue Chen, Mengqi Zhao, Camilla Slethaug, Eugen Zeitler, Anirudh Kartikeya, Ashwin Pillai, Aishwarya Talapuru.

### **Publications**

## Peer-reviewed journal articles

- 1. Vodenska, I., Aoyama, H., Becker, A.P., Fujiwara, Y., and Iyetomi, H., **Network approach to understanding the fragility of financial systems**, *Journal of Financial Stability, forthcoming in 2019*
- 2. Vodenska, I. and Becker, A.P., Interdependence, vulnerability, and contagion in financial and economic networks, New Perspectives and Challenges in Econophysics and Sociophysics, Eds. F. Abergel, B.K. Chakrabarti, A. Chakraborti, N. Deo and K. Sharma, Springer New Economic Windows, forthcoming in 2019
- Souma, W., Vodenska, I. and Aoyama, H. Enhanced news sentiment analysis using deep learning methods, Journal of Computational Social Science, pp. 1-14; <u>https://doi.org/10.1007/s42001-019-00035-x</u> (2019)
- 4. Nishijima, M., Sarti, F.M., Vodenska, I., and Zhang, G., Effects of decentralization of primary healthcare on diabetes mellitus in Brazil, *Public Health, online: 2018 Nov 23; Vol. 166, pp. 108-120. doi: 10.1016/j.puhe.2018.10.005.(2019)*
- 5. Kremer, M., Becker, P., Vodenska, I., Stanley, E., & Schäfer, R., Economic and political effects on currency clustering dynamics. *Quantitative Finance*, 1–12. <u>doi.org/10.1080/14697688.2018.1532101</u> (2018)
- 6. Bertella M.A., Pires F.R., Rego H.H.A., Silva J.N., Vodenska I., and Stanley H.E. **Confidence and self-attribution bias in an** artificial stock market, *PLoS ONE 12(2): e0172258. doi:10.1371/journal.pone.0172258 (2017)*
- Y. Sakamoto and I. Vodenska, Systemic risk propagation in bank-asset network: New perspective of the Japanese banking crisis of the 1990s, Journal of Complex Networks, Oxford University Press, Vol. 5 Issue 2, pp. 315-333 doi: 10.1093/comnet/cnw018 (2017)
- 8. I. Vodenska, H. Aoyama, Y. Fujiwara, H. Iyetomi, and Y. Arai, Interdependencies and causalities in complex financial networks, *PLoS ONE 11(3): e0150994. doi:10.1371/journal.pone.0150994* (2016)
- 9. A. Majdandzic, L. Braunstein, I. Vodenska, S. Levy, S. Havlin, and H.E. Stanley, Multiple tipping points and optimal repairing in interacting networks, Nature Communications, 7:10850 | DOI: 10.1038/ncomms10850 | www.nature.com/naturecommunications (2016)
- 10. Y. Sakamoto and I Vodenska, Impact of bankruptcy through asset portfolios The European Physical Journal Special Topics 225 (6-7), 1311-1316 (2016)

- 11. I. Vodenska, D. Zhou, A. Becker, D. Kenett, S. Havlin, and H.E. Stanley, **Community analysis of global financial markets** *Risks*, *4*(2), *13* (2016)
- 12. I. Vodenska, Ubiquitous Technology-Enhanced Teaching of Complex Financial Concepts International Journal of Learning, Teaching and Educational Research, Vol. 14, No. 2 (2015)
- 13. C. Curme, H.E. Stanley, and I. Vodenska, **Coupled network approach to predictability of financial market returns and news** sentiments International Journal of Theoretical and Applied Finance, Vol 18, No. 7, (2015)
- 14. D.Y. Kenett, X. Huang, I. Vodenska, S. Havlin, H.E. Stanley, Partial correlation analysis: Applications for financial markets, Journal of Quantitative Finance, Vol. 15, Issue 4 (2015).
- 15. M. Piskorec, N. Antulov-Fantulin, P.K. Novak, I. Mozetic, M. Grcar, I. Vodenska, and T. Smuc, **Cohesiveness in Financial News and its Relation to Stock Market Volatility**, *Nature Scientific Reports 4, 5038, DOI:10.1038/srep05038* (2014).
- 16. L. Chitkushev, I. Vodenska, T. Zlateva, Digital Learning Impact Factors: Student Satisfaction and Performance in Online Courses, International Journal of Information & Education Technology, Vol. 4, No. 4 (2014)
- 17. X. Huang, I. Vodenska, S. Havlin & H.E. Stanley, **Cascading Failures in Bi-partite Graphs: Model for Systemic Risk Propagation.** *Nature Scientific Reports* 3, 1219; DOI:10.1038/srep01219 (2013).
- I. Vodenska and L. Chitkushev, Impact of Euro Adoption on Emerging European Countries, Management Journal, 8(1): 47-67, (2013)
- 19. X. Huang, I. Vodenska, F.Z. Wang, S. Havlin, and H.E. Stanely, Identifying influential directors in the United States corporate governance network. *Physical Review E*, Vol. 84, 046101 (2011)
- 20. I. Vodenska, F.Z. Wang, P. Weber, K. Yamasaki, S. Havlin, and H.E. Stanley, **Comparison between volatility return intervals** of the S&P 500 index and two common models. *The European Physical Journal B*, Vol. 61, 217-223 (2008)
- 21. P. Weber, F. Wang, I. Vodenska-Chitkushev, S. Havlin, H.E. Stanley, **Relation between volatility correlation in financial** markets and Omori processes occurring on all scales, *Physical Review E*, Vol. 76, 016109 (2007)

#### Books and Book chapters

- 1. <u>Book:</u> Abergel, F., Aoyama, H., Chakrabarti, B. K., Chakraborti, A., Deo, N., Raina, D., & Vodenska, I. (Eds.). **Econophysics and Sociophysics: Recent Progress and Future Directions.** *Springer* (2017).
- <u>Book chapter</u>: D.Y. Kenett, J. Gao, X. Huang, S. Shao, I. Vodenska, S.V. Buldyrev, G. Paul, H.E. Stanley, and S. Havlin, Network of Interdependent Networks: Overview of Theory and Applications, Chapter 1, pages 3-36, in *Networks of Networks: The Last Frontier of Complexity*, edited by G. D'Agostino and A. Scala (Springer, Berlin, 2014).

#### Working papers

- 1. N. Dehmamy, S. Buldyrev, S. Havlin, H.E. Stanley, and I. Vodenska, Systemic risk model in bank-asset networks (to be submitted to PlosOne)
- 2. A. Moullokandov, N. Dehmami, H.E. Stanley, and I. Vodenska, "Financial news sentiment structure and entity clustering" (to be submitted to Physical Review Letters)
- 3. H. Aoyama, I. Vodenska, H. Iyetomi, Y. Fujiwara, and W. Souma **"Forecasting business cycle booms and busts by macroeconomic indicator cluster analysis"** (to be submitted to Nature's Scientific Reports)

- 4. A. Joseph and I. Vodenska "Multiple linear regression-fit networks of international trade and finance" (working paper)
- 5. I. Vodenska, "Financial crisis effect on world trade", (working paper)
- 6. I. Vodenska and W. Chambers, "Understanding the relationship between VIX and the S&P 500 volatility", (working paper)
- 7. I. Vodenska, "Will the next bubble come from education?" (working paper)
- 8. I. Vodenska, A. Avakian and A. Becker, "Are European Banks more systemically important than the US Financial Institutions?", (working paper)
- 9. I. Vodenska and W. Cai, "Federal Reserve announcements' surprise effect on major economic sectors" (working paper)
- 10. Souma, W. Aoyama, H., and I. Vodenska, Forecasting Firm Revenue using Natural Language Processing and Deep Learning Neural Network Approaches (working paper)

## Refereed conference proceedings

- 1. Vodenska, I., **Innovative Web-Based Tools for Finance Education**, 6<sup>th</sup> Annual International Conference on Computer Science and Education, June 26-29, 2010, Fulda/Munich, Germany
- 2. Vodenska, I., Chitkushev, L. and Zlateva, T., **Integrating Informatics Into Graduate Finance Programs**, 7<sup>th</sup> Annual International Conference on Computer Science and Education, July 6-10, 2011, Sofia, Bulgaria
- 3. Vodenska, I. and Chitkushev, L., **Ubiquitous Technology-Enhanced Teaching of Complex Financial Concepts**, 4<sup>th</sup> International Conference on Computer Supported Education (SCEDU) 2012, April 16-18, 2012, Porto, Portugal
- 4. Vodenska, I. and Chitkushev, L. Emerging European Countries and the Euro Adoption Policies, Euro-Conference 2012, July 12-14, 2012, Portoroz, Slovenia
- 5. Vodenska, I. and Chitkushev, L. Innovative tools for teaching complex financial concepts, 9<sup>th</sup> Annual International Conference on Computer Science and Education, Fulda/Wurzburg, Germany, June 29–July 2, 2013
- 6. Vodenska, I and Chambers, W., **Relation between VIX option-based implied volatility index and S&P 500 index volatility**, Proc. of the 26<sup>th</sup> Australasian Finance and Banking Conference (AFBC), Sydney, Australia, December 16-19, 2013
- 7. Chitkushev, L., Vodenska, I., Zlateva, T., *Digital Learning Impact Factors: Student Satisfaction and Performance in Online Courses,* Proc. of the ICIET 2014: 2nd International Conference on Information and Education Technology, Jan 2-3, 2014, Melbourne, Australia
- 8. Zhou, D., Vodenska, I., Kenett, D.Y., Stanley, H.E., Havlin, S., **Systemic Importance of Global Financial Markets and Distress Propagation**, *World Finance Conference, July 2-4, 2014, Ca'Foscari University, Venice, Italy*
- Vodenska, I., Joseph, A., Stanley, H.E., Chen, G., Novel forecasting techniques using big data, network science and economics, 22<sup>nd</sup> International Conference on Nonlinear Dynamics of Electronic Systems (NDES) 2014, July 4-6, 2014, Albena, Bulgaria (Proceeding series: Communications in Computer and Information Science, Vol. 438, edited by V. Mladenov and P. Ch. Ivanov, Springer, 2014)
- 10. Zhou, D., Vodenska, I., Kenett, D.Y., Stanley, H.E., Havlin, S., **Systemic importance of global financial markets and distress** propagation, 2014 Financial Management Association (FMA) Annual Meeting, October 15-18, 2014, Nashville, TN
- 11. Vodenska, I. and Runchev, N., **Real effective exchange rate and transitional economy of the Republic of Macedonia**, *World Finance and Banking Symposium, December 12-13, 2014, Singapore*
- 12. Curme, C. Stanley, H.E. and Vodenska, I., Coupled Network Approach to Predictability of Financial Market Returns and News Sentiments, World Finance and Banking Symposium, December 17-18, 2015, Hanoi, Vietnam

- 13. Trajanov, D., Trajanovska, I., Chitkushev, L., and Vodenska, I., **Using Google Big Query for Data Analytics in Research and Education**, *The 12<sup>th</sup> Annual International Conference on Computer Science and Education in Computer Science, July 1-4, 2016, Nurnberg, Germany*
- 14. Vodenska, I., Trajanov, D., Trajanovska, I., and Chitkushev, L., **Impact of Global Events on Crude Oil Prices**, *The 12<sup>th</sup> Annual International Conference on Computer Science and Education in Computer Science, July 1-4, 2016, Nurnberg, Germany*
- 15. Vodenska, I., Aoyama, H., Fujiwara, Y., Iyetomi, I., and Arai, Y. **Interdependencies and Causalities in Coupled Financial Networks,** 2016 Financial Management Association (FMA) Annual Meeting, October 19-22, 2016, Las Vegas, NV
- 16. Dehmamy, N., Byldirev, S., Havlin, S., Stanley, H.E., and Vodenska, I. A systemic stress test model in bank-asset networks, World Finance and Banking Symposium, December 14-15, 2016, Dubai, UAE
- 17. Vodenska, I., Aoyama, H., Fujiwara, Y., Iyetomi, I., and Arai, Y. **Interdependencies and Causalities in Coupled Financial Networks**, 29<sup>th</sup> Australasian Finance and Banking Conference (AFBC), Sydney, Australia, December 14-16, 2016
- Trajanov, D., Vodenska, I., Cvetanov, G, and Chitkushev, L., Data driven analysis of trade, FDI and international relations on global scale, The 13<sup>th</sup> Annual International Conference on Computer Science and Education in Computer Science, June 30 – July 3, 2017, Albena, Bulgaria
- 19. Wallschlaeger, M., Becker, A., Vodenska, I., Stanley, H.E., and Schaefer, R., Economic and political effects on currency clustering, World Finance and Banking Symposium, December 14-15, 2017, Bangkok, Thailand
- Gjorgjevikj, A., Mishev, K., Vodenska, I., Chitkushev, L., and Trajanov, D., Foreign direct investment net inflows: data-driven analysis, The 14<sup>th</sup> Annual International Conference on Computer Science and Education in Computer Science, June 29 – July 2, 2018, Boston, MA, USA
- Tolic, D., Antulov-Fantulin, N., Piskorec, M., Ce, Z., and Vodenska, I., Inferring short-term volatility indicators from the Bitcoin blockchain, Springer proceedings from the 7<sup>th</sup> International Conference on Complex Systems and Their Applications, December 11-13, 2018, Cambridge, United Kingdom
- 22. Dodevska, L., Petreski, V., Mishev, K., Gjorgjevikj, A., Vodenska, I., Chitkushev. L., Trajanov, D. **Predicting companies' stock** price direction by using sentiment analysis of news articles, *The 15<sup>th</sup> Annual International Conference on Computer Science* and Education in Computer Science, June 28 – July1, 2019, Fulda and Bamberg, Germany

#### Conference presentations

- 1. Vodenska, I., Using Stock-Trak <sup>®</sup> for Investment Analysis and Portfolio Management: An Academic Tool for Real Life Risk Assessment, First Instructional Innovation Conference, Boston University, March 2009
- 2. Huang, X., Vodenska, I., Havlin, S. and Stanley, H.E., A New Approach for Determining the Influence of Directors in US Corporate Governance network, International Conference on Complex Network Science, May 10-14, 2010, Cambridge, MA
- 3. Chitkushev, L., Zlatev, V. and Vodenska, I., Advantages of Blended Format for International Programs, Second Annual FABDE Conference on Distance Education, May 11, 2010, Boston, MA
- 4. Vodenska, I., Using Interactive Synchronous Tablet Tools in Online Finance Courses, Third Instructional Innovation Conference, Boston University, March, 2011
- 5. Vodenska, I., Zhou, D., Havlin, S. and Stanley, H.E., **Model for Systemic Risk Propagation in Financial Networks**, *Latsis Symposium 2012, Economics on the Move, Trends and Challenges from the Natural Sciences, September 11-14, 2012, ETH Zurich, Switzerland*

- 6. Vodenska, I. and Chitkushev, L., Web Portal for Financial Informatics Research and Education, 8<sup>th</sup> Annual International Conference on Computer Science and Education, July 5-9, 2012, Boston, MA
- 7. Vodenska, I., Zhou, D., Kenett, D., Havlin, S. and Stanley, H.E., **Distress Propagation in Coupled Foreign Exchange and Stock Market Networks**, 25<sup>th</sup> International Conference on Statistical Physics (StatPhys25), Seoul, S. Korea, July 22-26, 2013
- Vodenska, I., Dehmami, N., Battiston, S., Havlin, S. and Stanley, H.E., Model of Financial Network Dynamics under Systemic Risk, 10<sup>th</sup> European Conference on Complex Systems (ECCS'13), Barcelona, Spain, Sept. 16-20, 2013
- Piškorec, M., Antulov-Fantulin, N., Šmuc, T., Mozetič, I., Novak, P.K., Grčar, M., and Vodenska, I., Quantifying the Impact of Cohesiveness in Financial News, 10<sup>th</sup> European Conference on Complex Systems (ECCS'13), Barcelona, Spain, Sept. 16-20, 2013
- Vodenska, I., Dehmami, N., Battiston, S. and Stanley, H.E., Systemic Risk Propagation from Troubled European Economies to Global Banks and Investment Funds, Workshop on Economic Science with Heterogeneous Interacting Agents (WEHIA), Reykjavik, Iceland, June 18-22, 2013
- 11. Kenett, D.Y., Huang, X., Vodenska, I., Havlin, S., Stanley, H.E., **Partial Correlation Analysis of the Stock Market,** *Proc. of the* 40<sup>th</sup> Annual Conference of the Eastern Economic Association, March 6-9, 2014, Boston, MA
- Joseph, A., Vodenska, I., Stanley, H.E., and Chen, G., (<u>Poster Presentation</u>), MLR Fit-Network of Global Balance of Payments, 10<sup>th</sup> International School and Conference on Network Science, June 2-6, 2014, University of California, Berkeley, CA
- 13. Vodenska, I., Dehmamy, N., Mullokandov, A., Novak, P.K., and Mozetic, I., **Financial news sentiment structure and entity** clustering, 10<sup>th</sup> International School and Conference on Network Science, June 2-6, 2014, University of California, Berkeley, CA
- Dehmamy, N., Vodenska, I., Buldyrev, S., Havlin, S., and Stanley, H.E., (<u>Poster Presentation</u>) A Dynamical Model of Systemic Risk in Bank-Asset Networks, 10<sup>th</sup> International School and Conference on Network Science, June 2-6, 2014, University of California, Berkeley, CA
- 15. Vodenska, I., Aoyama, H., Fujiwara, Y., Iyetomi, H., Arai, Y., Interconnectivity between equity and foreign exchange markets, 10<sup>th</sup> International School and Conference on Network Science, June 2-6, 2014, University of California, Berkeley, CA
- Chitkushev, L., Zlateva, T., Vodenska, I., Zlatev, V., Analytics Dashboard Parameters for Digital Learning Management Systems, 10th Annual International Conference on Computer Science and Education in Computer Science (CSECS 2014), July 4-7, 2014, Albena, Bulgaria
- 17. Vodenska, I., Lead-lag relationships in synchronization financial networks: Crisis vs. non-crisis period dynamics, International Workshop on Big Data and Macroeconomics, August 22-24, 2014, Grand Weilea, Maui, Hawaii
- 18. Vodenska, I., Dehmamy, N., Mullokandov, A., Novak, P.K., and Mozetic, I., **Understanding the relationship between news** analytics and financial time series, *European Conference on Complex Systems (ECCS'14), September 22-26, 2014, Institute* for Advanced Studies (IMT), Lucca, Italy
- 19. Aoyama, H., Vodenska, I., Fujiwara, Y., Iyetomi, H., Arai, Y., Synchronization network of global foreign exchange and equity markets, Third International Workshop on Complex Networks and their Applications, November 23-27, 2014, Marrakech, Morocco
- 20. Vodenska, I., Dehmamy, N., Buldyrev, S., Havlin, S., and Stanley, H.E., **Systemic stress test in shared portfolio network**, International School and Conference on Network Science, January 14-16, 2015, Rio de Janeiro, Brazil
- 21. Vodenska, I., Curme, C., Stanley, H.E., **Can financial news sentiments predict stock market performance?,** 11<sup>th</sup> International Network Science Conference, June 1-5, 2015, Zaragoza, Spain

- 22. Vodenska, I., Curme, C., Stanley, H.E., **Bi-partite network approach to understanding important predictors in news**markets coupled network, 2<sup>nd</sup> Big Data in Economics, Science, and Technology Conference, July 20-22, 2015, Ohrid, Macedonia
- 23. Sakamoto, Y. and Vodenska, I, **Dynamics of communities in multiplex synchronization networks,** 11<sup>th</sup> Econophysics Colloquium (EC2015), September 14-16, 2015, Institute for Economic Studies, Faculty of Social Sciences, Charles University, Prague, Czech Republic
- 24. Vodenska, I., Becker, A., Zhou, D., Kenett, D., Stanley, H.E., Havlin, S., **Community analysis of global financial markets**, *Conference on Complex Systems (CCS'15), September 28 – October 2, 2015, Arizona State University, Tempe, AZ*
- 25. Curme, C., Stanley, H.E., Vodenska, I., **Coupled network approach to predictability of financial market returns and news** sentiments, Conference on Complex Systems (CCS'15), September 28 – October 2, 2015, Arizona State University, Tempe, AZ
- 26. Mullokandov, A., Dehmamy, N., Vodenska, I., Stanley, H.E., Mozetic, I., Kralj-Novak, P., **Empirically validated model of stock** return dynamics, Conference on Complex Systems (CCS'15), September 28 October 2, 2015, Arizona State University, Tempe, AZ
- 27. Vodenska, I., H. Aoyama, Y. Fujiwara, H. Iyetomi, Y. Arai, **Interdependencies and causalities in complex financial networks** (poster presentation), 2nd International School and Conference on Network Science (NetSci-x), January 11-13, 2016, Wroclaw, Poland
- 28. Vodenska, I., Curme, C., Stanley, H.E., Network logistic regression approach to understanding the relationships between financial markets and social media–news sentiments, 20<sup>th</sup> International Conference on Socio-economic systems with ICT and Networks, March 26-27, 2016, University of Tokyo, Japan
- 29. Wollschlager, M., Becker, A., Vodenska, I., Stanley, H.E., Schafer, R., Currency classification and structural changes in foreign exchange markets, 12<sup>th</sup> International Network Science Conference (NetSci'16), May 30-June 3, 2016, Seoul, S. Korea
- *30.* Wollschlager, M., Becker, A., Vodenska, I., Stanley, H.E., Schafer, R., **Economic and Political influences in foreign exchange markets**, **3**<sup>*nd*</sup> *Big Data in Economics, Science, and Technology Conference, July 20-22, 2016, Bali, Indonesia*
- 31. Sakamoto, Y. and Vodenska, I. Cascading Failure Model and New Perspective on the 1990s Japanese Banking Crisis, Asia-Pacific Econophysics Conference, August 24-26, 2016, University of Tokyo, Japan
- 32. Sakamoto, Y. and Vodenska, I. Network approach to understanding the 1990s Japanese Financial Crisis, Conference on Complex Systems (CCS'16), September 19-22, 2016, Amsterdam, Netherlands
- *33.* Vodenska, I., Dehmamy, N., Buldyrev, S., Havlin, S., and Stanley, H.E., **Model for systemic risk propagation in shared portfolio networks**, 3nd *International School and Conference on Network Science (NetSci-x), January 15-18, 2017, Tel Aviv, Israel*
- 34. Vodenska, I., Dehmamy, N., Buldyrev, S., Havlin, S., and Stanley, H.E. Systemic risk propagation in bank networks, Complex Network Conference CompleNet'17, March 21-24, 2017, Dubrovnik, Croatia
- 35. Vodenska, I., Aoyama, H., Fujiwara, Y., Iyetomi, H., and Lungu, E. **Sovereign Debt Network**, *The 21<sup>st</sup> meeting of the Japanese Association for Evolutionary Economics, March 26, 2017, Tokyo, Japan*
- *36.* Wollschlager, M., Becker, A., Vodenska, I., Stanley, H.E., Schafer, R., **Economic and political effects on currency clustering dynamics**, *Seventh Annual Applied Finance Conference of the Financial Management Association, May 12, 2017, New York, NY*
- 37. Vodenska, I., Aoyama, H., Fujiwara, Y., Iyetomi, H., and Lungu, E., **Challenges in macroprudential regulation for bank network stability**, *The 22nd annual Workshop on the Economic Science with Heterogeneous Interacting Agents (WEHIA), June 12-14, 2017, Università Cattolica del Sacro Cuore, Milan, Italy*

- *38.* Vodenska, I., Aoyama, H., Fujiwara, Y., Iyetomi, H., and Lungu, E., **A network approach for macroprudential monitoring of systemic risk and bank stability,** *International School and Conference on Network Science,* 2<sup>nd</sup> *Workshop on Statistical Physics for Financial and Economic Networks, June* 19, 2017, *Indianapolis, IN*
- *39.* Sakamoto, Y. and Vodenska, I., **Network approach to determining vulnerabilities of financial institutions** (poster presentation), *13<sup>th</sup> International Network Science Conference (NetSci'17), June 19-23, 2017, Indianapolis, IN*
- 40. Vodenska, I. Using big data simulation as an early warning signal for global financial crises, *Computer Science and Education in Computer Science (CSECS) 2017, June 30 July 3, 2017, Albena, Bulgaria*
- 41. Vodenska I., **Modeling systemic risk and behavioral response in financial networks**, 5<sup>th</sup> International Conference on Big Data in Economics, Science and Technology, July 19-21, 2017, Phuket, Thailand
- 42. Nishijima, M., Sarti, F.M., Vodenska, I., and Zhang, G., **Evaluating the primary healthcare decentralization on diabetes indicators: The case of Brazilian HiperDia program for diabetes**, 2017 Congress of the International Health Economics Association: Revolutions in the Economics of Health Systems, July 7-11, 2017, Boston, MA
- 43. Becker, A., Wollschläger, M., Vodenska, I., and Stanley, H.E. **Macroprudential policy making effects on currency clustering**, *Conference on Complex Systems (CCS'17), September 17-22, 2017, Cancun, Mexico*
- 44. Becker, A., Wollschläger, M., Vodenska, I., and Schaefer, R., **Systemic risk and vulnerabilities of bank networks**, Second Conference on Network Models and Stress Testing for Financial Stability, September 26-27, 2017, Banco de Mexico, Mexico City, Mexico
- 45. Vodenska, I. and Chitkushev, L., Global investment networks and financial crises (poster presentation), *Econophysics*-2017 & *APEC*-2017, *November* 15-18, 2017, *Jawaharlal Nehru University and Delhi University, New Delhi, India*
- 46. Sakamoto Y. and Vodenska I., Network approach to determining vulnerabilities of financial institutions, (poster presentation), CompleNet'18, March 4-8, 2018, Boston, MA, USA
- 47. Vodenska, I., Aoyama, H., Becker, A.P., Fujiwara, Y., and Iyetomi, H., **Systemic risk propagation and distress in bank networks,** *Financial Management Association (FMA) Asia/Pacific Conference, May 16-18, 2018, Hong Kong, HK*
- 48. Vodenska, I., Aoyama, H., Becker, A.P., Fujiwara, Y., and Iyetomi, H., **Systemic risk and vulnerabilities in bank networks**, *Financial Management Association (FMA) European Conference, June* 13-15, 2018, *Kristiansand, Norway*
- 49. Vodenska, I., Aoyama, H., Becker, A.P., Fujiwara, Y., and Iyetomi, H., Network approach to understanding the fragility of financial systems, Net-O-Nets Satellite, 14<sup>th</sup> International Network Science Conference (NetSci'18), June 11-15, 2018, Paris, France
- 50. Vodenska, I. and Cai, W., Impact of Federal Reserve announcements on major financial market sectors, The 6<sup>th</sup> Big Data in Economics, Science, and Technology (BEST) conference, July 12-14, 2018, Kallithea, Macedonia, Greece
- 51. Vodenska, I., Aoyama, H., Becker, A.P., Fujiwara, Y., and Iyetomi, H., **Understanding the fragility of financial systems**, *World Finance Conference (WFC), July 25-27, 2018, Mauritius, Africa*
- 52. Vodenska, I., Aoyama, H., Becker, A.P., **Complex network approach to understanding and improving financial system stability**, 14<sup>th</sup> *Econophysics Colloquium, September 12-14, 2018, Palermo, Sicily, Italy*
- 53. Vodenska, I., Aoyama, H., Becker, A.P., Macroprudential stress testing of global financial systems, Financial Management Association (FMA) Annual Meeting, October 10-13,2018, San Diego, CA, USA
- 54. Souma, W. and Vodenska, I., *Enhanced news sentiment analysis using deep learning methods, PRIMA 2018: The 21<sup>st</sup>* International Conference on Principles and Practice of Multi-Agent Systems, Oct 29 – Nov. 2, 2018, Tokyo, Japan

- 55. Vodenska, I., Aoyama, H., Becker, A.P., Fujiwara, Y., and Iyetomi, H., **Network approach to understanding vulnerabilities** of financial systems, International School and Conference on Network Science, (NetSci-X 2019), January 3-5, 2019, Santiago, Chile
- 56. Kremer, M., Becker, A., Vodenska, I., Stanley, H.E., and Schaefer, R., Currency stability and political and economic uncertainties, World Finance Conference (WFC), July 24-26, 2019, Santiago, Chile
- 57. Vodenska, I., **Current trends and the future of fintech: Robo-advising fiduciary based on deep learning,** *The 7<sup>th</sup> Big Data in Economics, Science, and Technology (BEST) conference, July 5-7, 2019, Buenos Aires, Argentina*
- 58. Souma, W., Vodenska, I., and Chitkushev, L., **New measures of journal impact based on citation network,** 2019, 17<sup>th</sup> International Conference on Scientometrics and Informetrics, September 2-5, 2019, Sapienza University, Rome, Italy
- **59.** Vodenska, I., Mishev, K., Trajanov, D., and Chitkushev, L., **Forecasting financial and economic dynamics using artificial neural network and deep learning methodologies,** *Conference on Complex Systems (CCS'19), September 30-October 4,* 2019, Nanyang Technological University, Singapore

### Invited talks

- 1. Vodenska, I., Wang, F.Z., Havlin, S. and Stanley, H.E., Similarity of Investment Strategies and Global Financial Crisis, Perspectives and Challenges in Statistical Physics and Complex Systems for the Next Decade, November 9-11, 2011, Natal, Brazil
- Vodenska, I., Huang, X., Havlin, S. and Stanley, H.E., Cascading Failures in Bi-partite Graphs: Model for Systemic Risk Propagation, 8<sup>th</sup> International Network Science (NetSci) Conference, June 18-22, 2012, Northwestern University, Evanston/Chicago, IL
- 3. Vodenska, I., Dehmami, N., Havlin, S. and Stanley, H.E., **Complexity and Dynamics of Financial and Economic Networks**, European Conference on Complex Systems (ECCS) 2012, COINET, September 2-7, 2012, Université Libre de Bruxelles, Brussels, Belgium
- Vodenska, I., Huang, X., Havlin, S. and Stanley, H.E., Extreme events and boom-bust processes in complex financial and economic systems, New Views on Extreme Events, ETH Risk Center Conference at Swiss Re, Zurich, Switzerland, October 25-26, 2012
- 5. Vodenska, I., Dehmami, N. and Stanley, H.E., **Complexity and Systemic Risk Propagation in Global Economic Networks**, *FuturICT Conference at Media Lab, MIT, Cambridge, MA, February 13-14, 2013*
- Vodenska, I., Dehmami, N., Havlin, S. and Stanley, H.E., European Sovereign Debt of Greece, Spain, Italy, Ireland and Portugal (GIPSI) Effect on Global Financial Institutions, 9<sup>th</sup> International Network Science (NetSci) Conference, Copenhagen, Denmark, June 3-7, 2013
- Vodenska, I., Zhou, D., Havlin, S. and Stanley, H.E., Cascading Failures in Institutional Investor Network caused by Systemically Important Banks, Complexity in Social Systems: From Data to Models, University of Cergy-Pontoise, Paris, France, June 27-28, 2013
- 8. Vodenska, I. and Chitkushev, L., Effects of European Sovereign Debt Crises on Global Financial Markets, Global Sustainable Finance Conference, Karlsruhe, Germany, July 4-5, 2013
- 9. Vodenska, I., Zhou, D., Dehmami, N., Havlin, S. and Stanley, H.E., Multiplex network interdependencies of currency markets and global stock market indices, *Horizons in Social Sciences, IMT Lucca, Tuscany, Italy, July 9-11, 2013*

- Vodenska, I., Aoyama, H., Fujiwara, Y., Zhou, D., Havlin, S. and Stanley, H.E. Centrality Measures of Systemically Important Global Financial Markets: Eigenvector Approach, Financial Networks and Systemic Risk Conference, Kyoto, Japan, July 17-19, 2013
- 11. Vodenska, I., **Causes and Consequences of the 2008 Global Financial Crisis**, *The Fifth Anniversary of the Global Financial Crisis of 2008, Federal Reserve Bank of Boston and Massachusetts Council for Economic Education, Boston FED, Boston, Oct 8., 2013*
- 12. Vodenska, I., Global Financial Crises Effects on World Trade Relationships, Conference on Evolution of International Trading System: Prospects and Challenges, St. Petersburg State University, School of Economics, St. Petersburg, Russia, Oct. 31–Nov. 1, 2013
- 13. Vodenska, I., **Multiplex Financial Network Dependencies**, 5th Research Meeting of the Consortium for Systemic Risk Analytics (CSRA), December 12, 2013, MIT Sloan School of Management, Cambridge, MA
- 14. Vodenska, I. Data Analytics in Finance: Opportunities and Challenges, BU-IBM Data Analytics Symposium, April 30, 2014, Boston, MA
- Vodenska, I., Aoyama, H., Fujiwara, Y., Iyetomi, H., Arai, Y., Stanley, H.E., Co-moving synchronization network: Model for global financial system dynamics, International Conference on Econophysics, May 31–June 2, 2014, East China University of Science and Technology, Shanghai, China
- 16. Vodenska, I., Interdependencies and causalities in coupled financial networks, International Conference on Statistical Physics, July 7-11, 2014, Rhodes, Greece
- 17. Vodenska, I., **Global stock markets and foreign exchange as coupled financial systems**, *European Conference on Complex Systems (ECCS'14), September 22-26, 2014, Institute for Advanced Studies (IMT), Lucca, Italy*
- 18. Vodenska, I. Global Financial Crisis and Social Networks, European University of the Republic of Macedonia (EURM), October 1, 2014, Skopje, Macedonia
- 19. Vodenska, I. Network Approach to Systemic Risk and System Response, Boston University School of Management (SMG) Research Seminar, November 5, 2014
- 20. Vodenska, I., **A systemic stress test model in bank-asset networks**, 6th Research Meeting of the Consortium for Systemic Risk Analytics (CSRA), December 15, 2014, MIT Sloan School of Management, Cambridge, MA
- 21. Vodenska, I., Lead-Lag relationships in synchronization financial market coupled networks, March 16, 2015, Graduate School of Simulation Studies, University of Hyogo, Kobe, Japan
- 22. Vodenska, I., **Complex Hilbert Principal Component Analysis of foreign exchange and stock market networks**, March 17, 2015, Macroeconomic Workshop, University of Tokyo, Tokyo, Japan
- 23. Vodenska, I., Women in Science and Engineering: Opportunities and Challenges, March 19, 2015, Gender Equality Office, Niigata University, Niigata, Japan
- 24. Vodenska, I., **Bi-partite network approach in constructing a recommender system for financial time series forecasting**, May 27, 2015, Faculty of Computer Science and Engineering, Ss. Cyril and Methodius University, Skopje, Republic of Macedonia
- 25. Vodenska, I., **Network approach to predictability of news sentiments and financial markets,** 11<sup>th</sup> Econophysics Colloquium (EC2015), September 14-16, 2015, Institute for Economic Studies, Faculty of Social Sciences, Charles University, Prague, Czech Republic
- 26. Vodenska, I., A systemic stress test model in bank-asset networks, Netconomics Satellite, Conference on Complex Systems (CCS'15), September 28 October 2, 2015, Arizona State University, Tempe, AZ

- 27. Vodenska, I. **Predictability of global financial markets using logistic regression and complex networks,** *ECONOPHYS-2015, International Workshop on "Econophysics and Sociophysics", November 27-December 1, 2015, New Delhi, India*
- 28. Vodenska, I. Time correlation and news insights into Japanese and US stock market dynamics, 7th Research Meeting of the Consortium for Systemic Risk Analytics (CSRA), December 1, 2015, MIT Sloan School of Management, Cambridge, MA
- 29. Vodenska, I., **High frequency trading and flash crash challenges for regulators,** *March 7, 2016, College of Computer Science and Engineering, Ss. Cyril and Methodius University, Skopje, Republic of Macedonia*
- 30. Vodenska, I., Investments and Risk Management, Munich Business School (MBS) Master International Week, March 9-11, 2016, MBS, Munich, Germany
- *31.* Vodenska, I., **Innovation and technology in financial markets**, *March 14, 2016, Faculty of Organizational Sciences*, *University of Belgrade, Serbia*
- 32. Vodenska, I., Economics and Politics of Financial Crises, March 14, 2016, Fulbright Alumni Association American Corner, Belgrade, Serbia
- 33. Vodenska, I., **Model for systemic risk propagation in shared portfolio networks**, May 15, 2017, Department of Physics, Kyoto University, Kyoto, Japan
- 34. Vodenska, I., **Understanding bubbles and global financial crises: Can we soften the systemic risk effect?** *May 25, 2017, Graduate School of Advanced Integrated Studies in Human Survivability, Kyoto University, Kyoto, Japan*
- 35. Vodenska, I., Macroprudential stress testing of global financial institutions, August 23, 2017, Executive LLM in International Business Law, Boston University School of Law, Boston, MA
- 36. Vodenska, I. Macroprudential regulation and policy tools for monitoring global financial networks, September 19, 2017, Institute for Economics, Ss. Cyril and Methodius University, Skopje, Republic of Macedonia
- 37. Vodenska, I. Innovative modeling of cascading failures in global financial networks, September 18-23, 2017, 9<sup>th</sup> ICT Innovation Conference, Faculty of Computer Science and Engineering, Ss. Cyril and Methodius University, Skopje, Republic of Macedonia
- *38.* Vodenska, I., **Network-based modeling of systemic risk propagation in global financial systems,** *Joint International Econophysics Conference & Asia-Pacific Econophysics Conference, November 15-18, 2017, New Delhi, India*
- *39.* Vodenska, I., **Complexity and fragility of global financial systems**, May 23, 2018, College of Science and Technology, Nihon University, Tokyo, Japan
- 40. Vodenska, I., **Modeling financial time series using deep learning neural networks,** , Network Science School and Conference (NetSci19) Statistical Physics of Financial and Economic Networks (SPFEN) Satellite, May 28, 2019, University of Vermont, Burlington, VT
- 41. Vodenska, I., Novel approach to forecasting corporate earnings using artificial intelligence, July 4, 2019, School of Management, University of San Andres, Buenos Aires, Argentina
- 42. Vodenska, I., Interdisciplinary approaches to modeling economic and financial systems, September 6, 2019, College of Computer Science and Engineering, Ss. Cyril and Methodius University, Skopje, Republic of North Macedonia
- 43. Vodenska, I., Forecasting business cycles and identifying significant economic events by using novel network methodologies, 15<sup>th</sup> Econophysics Colloquium, October 2-3, 2019, Nanyang Technological University, Singapore