Curriculum Vitae

Viktoria Blueschke-Nikolaeva

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Personal Data

Name: Blueschke-Nikolaeva, Viktoria

Date of Birth: December 14, 1980

Place of Birth: Chelyabinsk/Russia

Nationality: German

Civil status: Married since 15 August 2003, two children (born 2010, 2013)

Contact Information: Verdagasse 5
9020 Klagenfurt, Austria
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Academic Education:

2007-2012	PhD at the University of Klagenfurt, Austria. Degree: Doktor der Sozial- und Wirtschaftswissenschaften (Dr.rer.soc.oec., PhD in Economics)
2002-2007	Study in Business Mathematics at the University of Bielefeld, Germany. Degree: Diploma in Business Mathematics (Masters Degree equivalent)

Positions:

Since 01.2019	Postdoc researcher at the Department of Economics, Klagenfurt University (Hertha-Firnberg program)
04.2015 – 03.2018	Research assistant at the Department of Economics of Klagenfurt University
11.2010 – 03.2012	Research assistant at the Department of Economics of Klagenfurt University
07.2007 – 10.2010	Research assistant/fellow in the COMISEF project (Computational Optimization Methods in Statistics,

Econometrics, and Finance (part of Marie Curie RTN), Department of Economics of Klagenfurt University

Research:

Major fields of interest: Macroeconomics, Control Theory, Nonlinear Dynamic Stochastic Problems, Empirical Economic Research, Game Theory, Heuristics, Cointegration

Awards and Grants:

2019 - 2021	Research grant from the Austrian Science Fund (FWF)
2015	Research award from the Heinrich Graf Hardegg´schen Stiftung
01.2013	Award for Excellence in Publishing from the Alpen-Adria-Universität Klagenfurt
07.2011 - 12.2011	Forschungsstipendium (academic scholarship for young researchers) at Alpen-Adria-Universität Klagenfurt

Other Activities:

2012 - 2015	Parental leave
2009	Participation at ICE09 (summer program at Institute on Computational Economics, University of Chicago, USA)

Languages: German, Russian, English

Technical skills: C/C++, C#, R, EViews, MS Office, Matlab, LaTeX

Publications:

1. Blueschke, D., Savin I. and Blueschke-Nikolaeva, V., 2019. An Evolutionary Approach to Passive Learning in Optimal Control Problems. *Computational Economics,* forthcoming.
2. Blueschke-Nikolaeva, V., Blueschke, D. and Neck, R., 2019. OPTCON3: An Active Learning Control Algorithm for Nonlinear Quadratic Stochastic Problems. *Computational Economics,* forthcoming.
3. Savin, I., Blueschke D., Blueschke-Nikolaeva, V., 2018. Slow and steady wins the race: approximating Nash equilibria in nonlinear quadratic tracking games. *Journal of Economics and Statistics*, 238(6), 541-569.

4. Neck, R., Blueschke-Nikolaeva, V. and Blueschke, D., 2017. Finite horizon optimum control with and without a scrap value, AIP Conference Proceedings 1836, 020012; doi: 10.1063/1.4981952, 1836(020012).

5. Blueschke-Nikolaeva, V. and Wohlgemuth N., 2016. Optimale fiskalpolitische Entscheidungen in Österrreich. In: N. Wohlgemuth, D. Blüschke (eds.), Wirtschaftspolitk im Wandel der Zeit, Peter Lang, 71-86.

6. Blueschke, D., Blueschke-Nikolaeva, Neck, R, 2014. Stochastic Control of Econometric Models for Slovenia. System Modeling and Optimization 443, 21 - 30, Springer.

7. Blueschke, D., Blueschke-Nikolaeva, V., Savin. I., 2013. New insights into optimal control of nonlinear dynamic econometric models: application of a heuristic approach. Journal of Economic Dynamics and Control 37(4), 821-837.

8. Blueschke, D., Blueschke-Nikolaeva, V., Neck, R., 2013. Stochastic Control of Linear and Nonlinear Econometric Models: Some Computational Aspects. Computational Economics 42, 107-118.

9. Blueschke-Nikolaeva, V., 2013, OPTCON2: An Algorithm for the Optimal Control of Nonlinear Stochastic Models, Südwestdeutscher Verlag für Hochschulschriften.

10. Blueschke, D., Blueschke-Nikolaeva, V., Neck, R., Weyerstrass, K., 2012. Macroeconomic Policies for Slovenia after the “Great Recession”. Eurasian Economic Review 2, 54-93.

11. Blueschke-Nikolaeva, V., Blueschke, D., Neck, R., 2012. Optimal control of nonlinear dynamic econometric models: An algorithm and an application. Computational Statistics and Data Analysis 56, 3230–3240.

12. Neck R., Blueschke D., Blueschke-Nikolaeva V., 2010. Optimal Macroeconomic Policies under Uncertainty: An Application of Stochastic Control Theory to Slovenia. In: A. Welfe (Hrsg.): MACROMODELS 2009. Lodz: Eigenverlag Universität Lodz, 2010, pp. 167-182.

Relevant unpublished manuscripts and working papers

1. Blueschke, D., Blueschke-Nikolaeva, V. and Neck, R., 2017. Optimal macroeconomic policies for nonlinear econometric models with rational expectations.

2. Blueschke, D., Blueschke-Nikolaeva, V. and Savin, I., 2015. Slow and steady wins the race: approximating Nash equilibria in nonlinear quadratic tracking games.

3. Blueschke, D., Blueschke-Nikolaeva, V. and Neck, R., 2012. Stochastic Control of Econometric Models for Slovenia.