

CURRICULUM VITAE

Family name: Lomev

First names: Boyan

Date of birth: 07.12.1967

Nationality: Bulgarian

Civil status: Married

Education:

Level	University	When	Thesis Title
Ph.D.	Faculty of Economics and Business Administration – Sofia University “St. Kliment Ohridsky”	2007	Statistical Characteristics and Specific Peculiarities of the Dynamics of the Exchange Rates to Bulgarian Lev During the Period of 90-ties of 20 th century and the Beginning of 21 st century
Master in Electronics and Automatics with specialization “Management of Techno-Economic Systems”	Technical University- Sofia	1992	Stability and Transition to Chaos of Three-Dimensional Dynamic System of Lotka-Voltera Type

Work Experience:

Duration	Where:	Position:
2012-	Faculty of Economics and Business Administration – Sofia University “St. Kliment Ohridsky”	Associate Professor
2008 – 2009	American University in Bulgaria – Blagoevgrad	Adjunct Professor
2007-	Faculty of Economics and Business Administration – Sofia University “St. Kliment Ohridsky”	Chief Assistant Professor
2002 – 2007	Faculty of Economics and Business Administration – Sofia University “St. Kliment Ohridsky”	Senior Assistant Professor
1995-2002	Faculty of Economics and Business Administration – Sofia University “St. Kliment Ohridsky”	Assistant Professor
1994-1998	New Bulgarian University	Part Time Assistant Professor
1992-1995	Faculty of Economics and Business Administration – Sofia University	Part Time Assistant Professor

	“St. Kliment Ohridsky”	
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Specializations

Topic:	When:	Where:
Innovation Management	03.2002	Technical University of Brno, Czech Republic
Finance	02.1995-07.1995	Limburg University, Hasselt, Belgium

Foreign Languages

Language	Level
English	Excellent
Russian	Very Good
Greek	B1
German	Fair

Teaching Experience:

Course Title:	When:	Where:
BUS 306 Corporate Finance I	2008-2009	AUBG
ECO102 Introductory Macroeconomics	2008-2009	AUBG
Econometric basics of Portfolio management	2007-	SU "St. Kliment Ohridsky"
Analysis of Fixed Income Securities	2007-	SU "St. Kliment Ohridsky"
Econometrics	1998-	SU "St. Kliment Ohridsky"
Planning and Forecasting	1998-	SU "St. Kliment Ohridsky"
Quantitative Methods in Management	1997-1998	New Bulgarian University
Quantitative Methods in Management	1994-	SU "St. Kliment Ohridsky"
Introductory Information Technologies	1994-1997	New Bulgarian University
Introduction to Management	1992-1997	SU "St. Kliment Ohridsky"

Publications in English:

- Ivan Ivanov, Roska Rusinova, B. Lomev, *Accelerated Iterations for Finding the Soft-constrained Stochastic Nash Games Equilibrium*, The Second Conference of the Euro-American Consortium for Promoting the Application of Mathematics in Technical and Natural Sciences, Sozopol, Bulgaria, June, 2010, American Institute of Physics- APPLICATION OF MATHEMATICS IN TECHNICAL AND NATURAL SCIENCES: Proceedings of the 2nd International Conference, V CP1301, p. 97-106, 2010
- Ivan Ivanov and Boyan Lomev, **An Optimal Solution to Dynamic Game Models with Economic Applications**, Conference Proceedings of the 7th International Conference on Applied Financial Economics, 473-479 2010, ISSN 1792-3912, Greece.
- B. Lomev, N. Netov and I. Ivanov, *2007 financial crisis and stock market efficiency: Empirical evidence from Western Balkans states (Bulgaria, Romania AND Serbia) through GARCH modeling of the market volatility*, Conference Proceedings of the 7th International Conference on Applied Financial Economics, p. 280-289, 2010, ISSN 1792-3912, Greece.
- Boyan Lomev and Ivan Ivanov, **Self-similarity, Heavy Tails and Long-range Dependence as Measures for Financial Market Inefficiency - the Case of Bulgaria**, The 9th Hellenic European Research on Computer Mathematics & its Applications Conference, Athens, 2009, Proceedings of the 9th Hellenic European Research on Computer Mathematics & its Applications-Conference, <http://www.aueb.gr/pympe/hercma/proceedings2009>, <http://www.aueb.gr/pympe/hercma/proceedings2009/H09-FULL-PAPERS-1/LOMEV-IVANOV-1.pdf>
- Ivan Ivanov, Boyan Lomev, *Equilibrium in "Nash Differential Games" via Lyapunov-type iterations*, International Conference on Applied Economics 2009, Kastoria, Greece 27-30 May, 2009, Conference proceedings p. 251-256.
- Ivan Ivanov, Boyan Lomev, *Iterations for Stochastic Models with Applications in Finance*, Eurasia Business and Economics Society Annual Conference 2009, Istanbul 2009.
- Boyan Lomev, Ivan Ivanov, *Empirical study of East-Europe Stock Markets Inefficiency – the cases of Bulgaria and Russia*, Eurasia Business and Economics Society Annual Conference 2009, Istanbul 2009.
- I.Ivanov, B. Lomev, *An Estimate of the Perturbed Algebraic Riccati Equation Solution*, Presented at International Conference devoted to 85 anniversary of Prof. Blagoy Popov, September 08, Ohrid, Macedonia
- Ivan Ivanov, Boyan Lomev and Nikolai Netoff, *On the Solution of the Special Kind of Generalized Riccati Equations*, IV CONGRESS OF THE MATHEMATICIANS OF REPUBLIC OF MACEDONIA, October, 2008.
- Boyan Lomev, Ivan Ivanov, *Self-similarity, Heavy Tails and Long-range Dependence as Measures for Financial Market Inefficiency - the Case of Bulgaria*, IV CONGRESS OF THE MATHEMATICIANS OF REPUBLIC OF MACEDONIA, October, 2008.
- Lomev, B., I. Ivanov,(2006) "Synchronization of Chaotic Attractors of a Three-Dimension Lotka-Volterra Model and Application in the

Management Theory”, Proc. Of III Congress of Mathematicians of Macedonia, Skopje 2007

- Nikolov, R., Lomev, B., Vabanov, S., Minchev, A., (2003) “ICT Current status and Future Trends in European Agro-Food Sector”, PROCEEDINGS of the International Symposium on Teleworking, Sofia, 7-th October 2003, ISBN: 954-9641-36-8, p.21-25
- Lomev, B., (2001), Self-Similarity of the Exchange rates in Bulgaria (1991-1997), Annual Reports of FEBA-SU "St.Kliment Ohridski", Sofia, V1, p.329-337, ISSN 1311-8420
- Varbanov, S.; Lomev, B.; (2001) “Back-Propagation Neural Networks for Forecasting of the Exchange Rates in Bulgaria”), Annual Reports of FEBA-SU "St.Kliment Ohridski", Sofia, V1, p.349-361, ISSN 1311-8420
- Stefanov K., Lomev B., Varbanov S., Nikolov R. (1998), Distance Learning Course on Business on the Internet: Some Implementation Issues, in G. Davis (ed.) Teleteaching'98: Distance Learning, Training and Education", Proc. of the XV IFIP World Computer Congress, 31 August - 4 September, Vienna/Austria and Budapest/Hungary, pp. 973-980.

Publications in Bulgarian:

- Lomev, B., M. Gergova, *Genetic algorithms for FARIMA process estimation*, to be published in the Annual Reports of FEBA-SU "St.Kliment Ohridski"..
- Lomev, B., I. Ivanov, B. Bogdanova, *Investigation of the efficiency of the emerging stock markets from the East-Europe region through discrete wavelets transform*, Conference of Ruse University, Ruse 2010, to be published in the proceedings.
- Lomev, B., I. Ivanov, D. Ivanova, *Forecasting of the East-Europe stock markets indexes with neural networks (the cases of Bulgaria, Serbia and Turkey)*, Jubilee Conference of the Varna Economic University, Varna 2010, to be published in the proceedings.
- Lomev, B., I. Ivanov, B. Pelova, *Investigation of the efficiency of the Bulgarian and Russian stock markets through frequency based methods*, Sixth Scientific Conference “Management and Entrepreneurship”, Plovdiv, 2009, Proc. p. 95 - 100. ISSN 1313-9460.
- B. Lomev, I. Ivanov, A. Matsanov, *Investigation for Heavy Tails presence and GARCH modelling of SOFIX and other world stock market indexes*, Proceedings of International Conference UNITECH'08, Gabrovo, Bulgaria, p. III-57-62
- B. Lomev, I. Ivanov, E. Tuiova, *Long-range dependence of Bulgarian stock market index SOFIX*, Proceedings of International Conference of Ruse University October 2008
- B. Lomev, E. Pankov, *Alternative methods for forecasting of the financial markets*, Proceedings of UWNE Conference Ravda 08
- Ivanov, I., B. Lomev, L. Donev, (2006) “Electricity Consumption in Liberalized Market Environment”, Journal of the Technical University at Plovdiv – “Fundamental Sciences and Applications”, Vol 13 (9), ISSN 1310-8271, 2006

- Lomev, B. (2006) “ Exchange Rate Forecasting in Economies with High Levels of Inflation”, Journal “Business Directions”, V 1-2006 1, p.20-33, ISSN 1312-6016
- Lomev, B., A. Marchev junior, A. Marchev, (2005) “Analysis of the Efficiency of some Capital Markets by Methods from Fractal Time Series Theory”, Proc. of IF’2005
- Marchev, A., B. Lomev, (2005) “Using GARCH models for modeling and forecasting of Share Prices at Bulgarian Stock Exchange”, Proc. of the Annual Conference of Yang Scientists – “D. Tcenov” Academy – Svishtov, 2005
- Lomev, B., I. Ivanov, (2005) “Analysis and Applications of Lotka-Volterra Model”, Annual Reports of FEBA-SU "St.Kliment Ohridski",Sofia,.V4, p 131-139, ISSN 1331-8420
- Lomev, B.,M. Rusinova, (2003) “Short Term Forecasting of the Bulgarian Exchange Rates by Methods from Chaos Theory”, Annuaire de L’Universite de Sofia, T 2, p. 249-267, ISSN 1331-8420
- Lomev, B., A. Marchev, (2003) “Linear Models with Long-Range Dependence and Heavy Tails of the Bulgarian Exchange Rates (1991-1997)”, Annuaire de L’Universite de Sofia, T 2, p. 231-249, ISSN 1331-8420
- Marchev, A., L. Anachkov, B. Lomev, D. Mitev, (2002) “Family of Simulators of Electronic Financial Markets”, Information Management of the Enterprise, Varna, p. 275-281, ISBN 954-21-00160-0
- Marchev, A., B. Lomev,L. Anachkov, D. Mitev, (2001) “Fractal Analysis of Financial Markets”, Proc. of Int. Conference “The Economics and Society Development”, V.1, p. 338-344, ISBN 954-21-0125-2
- Lomev,B., E. Pancheva, “Extreme Behavior of the Exchange Rates in Bulgaria (1991-1997)”, Proc. Int. Conf. “Problems of Transitional Economies”, Sofia, p. 215-229,ISBN 954-9536-25-4

Books

- Lomev B., S. Varbanov, (1999) “Information Systems and Technologies”, Textbook, SU “St. Kliment Ohridski”, Sofia, ISBN 954-9952-05-3
- I. Ivanov, B. Lomev, *Applications of the Quantitative methods in Management*, Textbook, Demetra, Sofia 2008, ISBN 9789549526509

Projects:

Duration:	Project Title:	Position:
01.2006-12.2006	: E4-„Extended Enterprise in the Enlarged Europe” Project No.027282	Local Coordinator
2002-2003	5FP IST-02-8-1B AFORO Project “Agro-Food Roadmaps. A vision and work plan to implement future RTD trends for the transformation of agri-food industries into digital companies”	Local Coordinator

1998-2001	INCO COPERNICUS Project No. 977041 Mall2000: Mall for Online Business beyond the Year 2000	Local Coordinator
1995-1998	Mobility Tempus JEP	Coordinator