

IVAN GANCHEV IVANOV

Publications in the last five years in the field of the applied economics

1. **I.Ivanov**, B. Lomev and N. Netoff, *An Optimal Solution to Discrete-time Markovian Jump Linear Quadratic Control Problems with Economic Applications*, Conference Proceedings of the 8th International Conference on Applied Financial Economics, p. 573-578, 2011, ISSN 1790-3912, Samos Island, Greece.
2. B. Lomev, N. Netov and **I. Ivanov**, *Long memory in Stock Market Volatility: Empirical Evidence from Western Balkans states (Bulgaria, Romania and Serbia)*, Conference Proceedings of the 8th International Conference on Applied Financial Economics, p. 85-94, 2011, ISSN 1790-3912, Samos Island, Greece.
3. **I.Ivanov**, J. Dobрева, *Measuring Sustainable Governance in the European Union*, accepted in the International Journal of Sustainable Development & World Ecology, 2011, <http://www.tandfonline.com/doi/abs/10.1080/13504509.2011.577461>.
4. **I.Ivanov**, J. Dobрева, *Theoretical Approach on the Effect of Subsidies to Local Public Goods*, Journal of US-China Public Administration, vol.7, number 7, pp.36-47, ISSN 1548-6591, 2010.
5. **I.Ivanov**, J. Dobрева, *Modeling Labor Supply through Duality and the Slutsky Equation*, International Journal of Economic Sciences and Applied Research, vol. 3, number 2, pp. 111-122, ISSN 1791 3373, 2010.
6. **I.Ivanov**, B. Lomev and N. Netov, *An Optimal Solution to Dynamic Game Models with Economic Applications*, Conference Proceedings of the 7th International Conference on Applied Financial Economics, p. 473-479, 2010, ISSN 1792-3912, Greece.
7. 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.
8. **I.Ivanov**, B. Lomev, *Equilibrium in Nash Differential Games via Lyapunov-type iterations*, Conference Proceedings of the International Conference on Applied Economics, p. 251-256, 2009, ISSN 1791 9347, Greece.
9. B. Lomev, **I. Ivanov**, B. Pelova, *Investigation of the Bulgarian and Russia Capital Markets Efficiency through Frequency based Methods*, Proceedings of the Sixth Science Conference "Management and Entrepreneurship", p.95-100, ISSN 1313-9460. (in Bulgarian)

10. B. Lomev, **I. 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. (a conference talk)
11. **I. Ivanov**, B. Lomev, *Iterations for Stochastic Models with Applications in Finance*, Eurasia Business and Economics Society Annual Conference 2009, Istanbul 2009. (a conference talk)
12. B. Lomev, **I. 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. (a conference talk)
13. **I. Ivanov**, J. Dobрева, *Social Effects of Government Subsidies to Local Public Goods*, in: G. Chobanov, J. Plohn, H. Schellhaass (eds.) *Policies of Economic and Social Development in Europe*, Sofia Conferences on Social and Economic Development in Europe, vol.2, p. 127-138, Peter Lang 2009, ISSN 1867 562X, Germany.
14. B. Lomev, **I. Ivanov**, A. Matsanov, *Fat tails testing and GARCH Modeling of SOFIX and some other World Financial Markets Indexes*, Proceedings of the International Conference UNITEX'08, Gabrovo, p. III-57-62, (in Bulgarian).
15. B. Lomev, **I. Ivanov** and E. Tuyova, *Long-range Dependence at Bulgarian Stock Market Index SOFIX*, Proceedings of the International Conference “Economics and Management”, Rouse University, vol. 47, book 6.1, p. 29-32, Rouse, 2008, (in Bulgarian).
16. **I. Ivanov**, L. Donev, *Modeling in energy systems with supply function*, A collection of proceedings „European perspectives” dedicated to 10 years European studies at Sofia University “St. Kl. Ohridski”, p. 197-205, Sofia, 2008 (in Bulgarian) , ISBN 978-954-07-2762-2.
17. **I. Ivanov**, J. Dobрева, *Excludable vs. Non-excludable Public Goods: the price effect on consumption*, Proceedings of the International Conference “Economics and Management”, Rouse University, vol. 47, book 6.1, p. 152-156, Rouse, 2008, (in Bulgarian).
18. **I. Ivanov**, J. Dobрева, *Duality and Optimality in the Analysis of the Policy for Sustainable Development*, Proceeding of the International Conference “Economic Policies for Sustainable Development”, p. 80-89, Sofia, 2007. (in Bulgarian) ISBN 978-954-494-985-3.
19. **I. Ivanov**, J. Dobрева, *Application of the optimization model and the Slutsky equation in the supply of public goods*, Proceedings of International Conference of Rouse University, vol. 46, book 4, 161-167, 2007.
20. B. Lomev, **I. Ivanov**, *Synchronization of Chaotic Attractors of a three-dimension Lotka-Volterra model and Application in the Management Theory*, Proceedings of the III Congress of Mathematicians of Macedonia, 477-484, 2005.