

**Dr. DAPHNE SOBOLEV**

**CURRICULUM VITAE**

**EDUCATION**

**Psychology**

**PhD in Psychology**

UCL, UK, February 2015.

Title: Financial Applications of Human Perception of Fractal Time Series.

**BA in Psychology, with highest honours**

The Open University, Israel, 2010.

**Mathematics**

**PhD in Applied Mathematics**

Technion, Israel, 2005.

Title: Properties of solutions of partial differential equations defined on human lung-shaped domains.

**Master degree in Applied Mathematics**

Technion, Israel, 2001.

Title: Hydrodynamical clearance of lung alveoli.

**BSc in Mathematics, Cum Laude**

Technion, Israel, 1995.

**ACADEMIC TEACHING**

2014 - : Teaching Fellow at the School of Management, UCL: Behavioural Science, Delivering Results Through People, Mathematical Foundation of Management 1, Data Analytics 1, Business Analytics.

2014: Visiting lecturer and demonstrator at the Psychology and Language Sciences faculty, UCL: Multivariate Statistics for MSc Language Sciences students.

2013: Supervisor of a third year project, UCL. Title of project: cultural differences in loss aversion.

2010 - 2014: Associate Lecturer at the Open University (London, Cambridge, The South East): The Science of the Mind: Investigating Mental Health, Pure Mathematics, and Using Mathematics.

September 2005 - March 2007: Lecturer at Afeka College (Israel): University Preparatory course in Mathematics, Calculus, Linear Algebra, Numerical Analysis, Partial Differential Equations.

September 1999 - March 2007: Teaching at the Technion (Israel): Calculus 1,2, Infinitesimal Calculus 1,2,3, Partial Differential Equations, Numerical Analysis.

## **CONFERENCES**

### **Psychology and Behavioural Finance**

August 2017: Talk at the 17th Biennial Conference of The International Society for Theoretical Psychology at Rikkyo University, Tokyo (accepted).

July 2017: Talk at the Behavioural Research in Management (BRIM) meeting, LSE, London.

June 2016: Talk at the Behavioural Finance Working Group Conference, Queen Mary University, London.

June 2016: Talk at the European Business Ethics Network Annual Conference, Nottingham Trent University, Nottingham.

September 2015: Talk at the International Conference on Operations Research, OR2015: Optimal Decisions and Big Data, The University of Vienna, Austria.

June 2015: Talk at the Behavioural Finance Working Group Conference, Queen Mary University, London.

June 2014: Talk at the 34th Annual International Symposium on Forecasting, Rotterdam, The Netherlands.

June 2014: Talk at the Behavioural Finance Working Group Conference, Queen Mary University, London.

June 2014: Participation and organisation of the conference Frontiers of Research in Economics and Psychology, UCL.

December 2013: Talk at the Behavioural Finance Working Group Conference, Queen Mary University, London.

September 2013: Talk at meeting Forecasting, Monitoring, Controlling: Dealing with a Dynamic World, UCL, London.

August 2013: Poster at the conference on Subjective Probability, Utility, and Decision Making (SPUDM 24), IESE Business School, Barcelona.

June 2013: Talk at the 33rd Annual International Symposium on Forecasting, Seoul, Korea.

April 2013: Seminar talk at Tel Aviv University, Israel.

June 2012: Talk at the 32nd Annual International Symposium on Forecasting, Boston, USA.

June 2012: Participation at the Behavioural Finance Working Group & M&A Research Centre Conference at Cass Business School.

November 2011: Talk at the Helsinki-Stockholm meeting of the Euro Working Group on Financial Modelling.

### **Mathematics**

June 2007: Seminar talk at University of Birmingham, UK.

March 2006: Attended the International conference “Biomath” at University Paris-11.

March 2006: Talks in seminars at Bristol University and University Paris-6.

June 2005: Poster at the International Conference on Quantum Graphs, Snowbird, Utah USA.

May 2005: Lecture at the Annual Meeting of the Israel Mathematical Union, Neve Ilan, Israel.

February, April 2005: Seminars at the Weizmann Institute and Tel Aviv University (Medical Physics and Applied Physics Seminar).

November 2004: Lecture at International RTN meeting on Fronts-Singularities, Leiden, Holland.

## **JOURNAL PUBLICATIONS**

### **Psychology and Behavioural Finance**

2017: The effect of price volatility on judgmental forecasts: The correlated response model, *International Journal of Forecasting*, 33 (3), 605-617.

2017: Buy, sell, or hold? A sense-making account of factors influencing trading decisions, with N. Harvey and Bryan Chan, *Cogent Economics and Finance* (accepted).

2016: Assessing risk in graphically presented financial series, with N. Harvey, *Risk Analysis: An International Journal*, 36 (12), 2216-2232.

The effect of work at ethically-questionable firms on employees' ethics perceptions and well-being: The case of high frequency trading, submitted (early revision stages).

Consumer and internet-related ethics: The relationship between ethics perceptions, legality judgments and priming effects, with Niklas Voegelé, submitted (early revision stages).

Sensitivity to fractal dimensionality of time series: Implications for finance, with N. Harvey, in preparation.

Judgmental forecasting from fractal time series: Characteristics and individual difference, in preparation.

### **Mathematics**

Spectral properties of Schrodinger operators on radial N-dimensional infinite trees, with Y. Pinchover and G. Wolansky, *Israel Journal of Mathematics*, Vol 165, No 1, (2008), pp. 281-328.

Hydrodynamic cleansing of pulmonary alveoli, with Sh. Haber, *SIAM J. Appl. Math*, Vol 63, No 1, (2002) pp. 159-221.

## **BOOK CHAPTER**

On the near periodicity of eigenvalues of Toeplitz Matrices, with M. Levitin and A. Sobolev, in Operator Theory and Its Applications: In Memory of V. B. Lidskii (1924-2008), Edited by: Michael Levitin, Reading University, United Kingdom, and Dmitri Vassiliev, University College London, United Kingdom, AMS Translations, Series 2, Vol 231, AMS, Providence, RI, 2010, pp. 115-126.

## **ACADEMIC AND PROFESSIONAL AWARDS**

### **Psychology**

2016: Best Qualitative Paper award for the paper Ethics of High Frequency Trading: Insider Information, presented at the Behavioural Finance Working Group Conference, Queen Mary University, London. The prize was awarded by Emerald Group Publishing.

2004, 2005, and 2009: President of the Open University awards for excellence in the Psychology studies (Israel).

### **Mathematics**

2000: The Gutwirth excellence scholarship, the Technion

1999-2000: Three excellence awards of the mathematics faculty, the Technion

2006: Perpetual best teacher assistant award, the Technion

1999/2000, 2002/2003: Best teacher assistant awards, the Technion

## **PROFESSIONAL EXPERIENCE**

2016 - : Honorary Research Associate, School of Management, University College London.

2015 - : Reviewer of the Journal of Behavioral Finance and the International Journal of Forecasting.

September 2013 – June 2014: Co-organiser of the conference Frontiers of Research in Economics and Psychology, UCL.

February 2011 – February 2012: Research visitor at University College London.

October 2007-May 2008: Research Associate in Analysis at Cardiff School of Mathematics.

April-September 2007: Post doc work at University of Birmingham, Department of Mathematics.

February 2006: Post doc work at Paris 6 University. This study visit was funded by RTN.

2003-2004: Volunteering as a helper in the organization “Amitim”, a joint initiative of the Ministry of Health, Israel, and community centers organization, for rehabilitation of people with mental disorders, by integration in the community.