

Dr. DAPHNE SOBOLEV

CURRICULUM VITAE

EDUCATION

Psychology

PhD in Psychology

UCL, UK, 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. Courses: Behavioural Science, Delivering Results through People, Mathematical Foundation of Management 1, Data Analytics 1, Business Analytics, supervision of dissertation students.

2014: Visiting lecturer and demonstrator at the Psychology and Language Sciences faculty, UCL. Courses: 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). Courses: The Science of the Mind: Investigating Mental Health, Pure Mathematics, and Using Mathematics.

September 2005 - March 2007: Lecturer at Afeka College (Israel). Courses: Calculus, Linear Algebra, Numerical Analysis, Partial Differential Equations.

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

CONFERENCES

Education

July 2018: Talk at the EduTeach 2018 Conference, University of Toronto (accepted).

June 2018: Talk at the Workshop for Programme Leaders at ARENA, UCL.

April 2018: Talk at the UCL Education conference.

September 2016: Talk at the Teaching and Learning event of the School of Management, UCL.

Management and Psychology

July 2018: Talk at the 8th International Conference on Restructuring of the Global Economy (ROGE), Saïd Business School, University of Oxford (accepted).

June 2018: Talk at the Behavioural Finance Working Group Conference, Queen Mary University, London.

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

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.

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, London.

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: Talk at the Annual Meeting of the Israel Mathematical Union, Neve Ilan, Israel.

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

November 2004: Talk 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*, 5 (1), Article 1295618.

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

Consumer judgments of morally-questionable behaviours: Loss aversion, risk aversion, crime aversion, or propensity for ethics? with R. Mazilu and I. Almeida (submitted).

The relationship between ethical and legal judgments: The case of consumers' judgment of morally-questionable behaviours, with N. Voegelé (submitted).

Insider information: An exploratory study of the ethicality of the high frequency trading industry (submitted).

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

2017- : Organiser of the School of Management Seminar, UCL.

2017- : Member of the Irregularity Panel of the School of Management, UCL.

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

2016- : Fellow of the Higher Education Academy

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.