

Name Oleksii Plastun
 Position Chair of International Economics, Professor,
 Sumy State University, Sumy, Ukraine
 Scientific degree PhD, Professor
 Date of birth 11 October 1981
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 Citizenship Ukraine
 Sex Male



Work experience:

October 2021 till now *Editor-in-Chief* of a special issue on ‘Cryptocurrency Market’ at the Journal of Risk and Financial Management.
 June 2018 till February 2021 *Analyst in* “FXPrivate”
 April 2018 till December 2020 *Analyst in* “CapitalXP”
 April 2017 till December 2021 *Analyst in* “Option24”
 October 2020 till now *Project manager, Research project financed by the Ministry of education and Science “Fractal model of transformation of the Ukrainian stock market: socially responsible investing to achieve the Sustainable Development Goals”, Sumy State University, Sumy, Ukraine*
 October 2017 till December 2020 *Project manager, Research project financed by the Ministry of education and Science “Modeling and forecasting the behavior of financial markets as an information basis for ensuring financial stability and security of the state”, Sumy State University, Sumy, Ukraine*
 September 2016 till now *Professor* of the Chair of International Economics, Sumy State University, Sumy, Ukraine (Lecturer of “Financial Markets Analysis”, “Dealing”, “International Investment analysis”, “Modeling in economy”, “Financial Risks Management”)
 May 2016 till August 2016 *Associate professor* of the Chair of Accounting and Audit, Sumy State University, Sumy, Ukraine (Lecturer of “Managerial accounting”, “Managerial information systems”, “Accounting software: 1C”, “Modeling in economy”)
 May 2015 till August 2017 *Analyst in* “MTrading”
 March 2015 till February 2017 *Analyst in* “Admiral markets Ukraine”
 January 2014 till now *Reviewer* in “Research in International Business and Finance”, “International Review of Applied Economics”, “Investment analysts journal”, “Economic Modelling”, “Journal of Economic Studies”, “Finance research letters” and many others

June 2012 University of Applied Sciences, Kufstein Tirol (Austria), *Visiting professor* (Lecturer of “Trends in International finance”)

January 2008 – till May 2016 *Associate professor* of the Chair of Accounting and Audit, The Ukrainian Academy Of Banking Of The National Bank Of Ukraine, Sumy, Ukraine (Lecturer of “Managerial accounting”, “Managerial information systems”, “Accounting software: 1C”, “Modeling in economy”)

January 2003 - October 2004 Impact ltd, Sumy, Ukraine, *economist* (Responsibilities: budgeting, documents management, work with clients etc.)

Education:

March 2018 Professor, Sumy State University, Sumy, Ukraine

July 2016 Doctor of Economics in Finance, Sumy State University, Sumy, Ukraine

January 2008 Ph.D. in Finance, Ukrainian Academy of Banking of the National bank of Ukraine, Sumy, Ukraine

October 2004 – October 2007 Post-graduate course in Finance, Ukrainian Academy Of Banking Of The National Bank Of Ukraine, Sumy, Ukraine

September 2003 - June 2004 Master’s Degree in Banking (with Honors), Ukrainian Academy Of Banking Of The National Bank Of Ukraine, Smy, Ukraine

September 1999- June 2003 Bachelor’s Degree in Banking (with Honors), Ukrainian Academy Of Banking Of The National Bank Of Ukraine, Sumy, Ukraine

Professional training:

November 2008 – April 2009 Course in Modern Teaching Methods and Techniques, UAB NBU

April 2008 Ukrainian Academy of Banking of the National bank of Ukraine, Sumy, Ukraine. Seminar: “Against Money Laundering and Terrorism Financing in Ukraine” (MOLI-UA-2)

Qualifications:

Programmer (Delphi, MQLanguage, Pine Script)
Confident computer user (CRM “Galaktika”, CRM “1C: Enterprise”, MS Word, MS Excel, MS Visio, MS PowerPoint, Joomla, Statistica, SPSS, E-Views, MathLab)
Trading strategy developer and tester (MetaTrader)

Awards

2018 Cabinet of Ministers of Ukraine, Kyiv, Ukraine
Scholarship
work and carrying out scientific assistance to students

2016 Sumy Region State Administration, Sumy, Ukraine
Award for significant contribution to scientific and methodological

2013	<i>work and carrying out scientific assistance to students</i> Ukrainian Academy of Banking of the National bank of Ukraine, Sumy, Ukraine
2012	<i>Award for significant contribution to scientific work</i> Sumy Region State Administration, Sumy, Ukraine <i>Award for significant contribution to scientific and methodological work and carrying out scientific assistance to students</i>
2003-2004	Personal scholarship of bank "Aval"
2003-2004	Personal scholarship of the National bank of Ukraine
1999-2004	Scholarship of Ukrainian Academy of Banking, Sumy, Ukraine

Scientific interests

- Financial markets
- Sustainable Development Goal(s)
- ESG
- Stock markets
- Investment
- Price forecasting

Selected Published papers

"Behavioral finance market hypotheses" (Alex Plastun), Chapter 24 of *Financial Behavior: Players, Services, Products, and Markets*, edited by H. Kent Baker, Greg Filbeck, and Victor Ricciardi, **Oxford University Press USA**, New York, 2017, 680 p.

Plastun, A., Bouri, E., Gupta, R., Ji, Q. (2022) Price effects after one-day abnormal returns in developed and emerging markets: ESG versus traditional indices. **North American Journal of Economics and Finance**, 59, № 101572, DOI: 10.1016/j.najef.2021.101572 (Scopus, Q2)

Caporale, G.M., Plastun, A., Oliinyk, V. (2021). The frequency of one-day abnormal returns and price fluctuations in the forex **Journal of Applied Economics**, VOL. 24, NO. 1, 401–415 <https://doi.org/10.1080/15140326.2021.1953914> (Scopus, Q2)

Plastun Alex, Xolani Sibande, Rangan Gupta, Mark E. Wohar, (2021), Evolution of the price effects after one-day abnormal returns in the us stock market, **The North American Journal of Economics and Finance**, 57 <https://doi.org/10.1016/j.najef.2021.101405> (Scopus, Q2)

Caporale, G.M. and Plastun, A. (2021), "Daily abnormal price changes and trading strategies in the FOREX", **Journal of Economic Studies**, Vol. 48 No. 1, pp. 211-222. <https://doi.org/10.1108/JES-11-2019-0503> (Scopus + WoS, Q2)

Plastun Alex, Xolani Sibande, Rangan Gupta, Mark E. Wohar, (2020), Halloween Effect in developed stock markets: A historical perspective, **International Economics** <https://doi.org/10.1016/j.inteco.2019.11.009> (Scopus + WoS, Q1)

Plastun Alex, Xolani Sibande, Rangan Gupta, Mark E. Wohar, (2020), Historical Evolution of Monthly Anomalies in International Stock Markets, **Research in**

Caporale, G. and Plastun, A. (2019), On stock price overreactions: frequency, seasonality and information content, **Journal of Applied Economics**, 22 (1), 602-621, DOI: 10.1080/15140326.2019.1692509 (Scopus+WoS, Q2)

Caporale G. M. and Alex Plastun, (2019), The day of the week effect in the cryptocurrency market **Finance Research Letters**, 31 Available online ISSN 1544-6123, <https://doi.org/10.1016/j.frl.2018.11.012> (Scopus+WoS, Q2)

Caporale, G. and Plastun, A. (2019), "Price overreactions in the cryptocurrency market", **Journal of Economic Studies**, Vol. 46 No. 5, pp. 1137-1155. <https://doi.org/10.1108/JES-09-2018-0310> (Scopus+WoS,Q1)

Caporale, G.M., Plastun, A. & Oliinyk, V. (2019). Bitcoin fluctuations and the frequency of price overreactions. **Financial Markets and Portfolio Management**. Volume 33, Issue 2, pp 109–131 <https://doi.org/10.1007/s11408-019-00332-5> (Scopus,Q4)

Caporale G. M. Luis Gil-Alana, Alex Plastun, (2019) Long memory and data frequency in financial markets **Journal of Statistical Computation and Simulation**, 89:10, 1763-1779, DOI: 10.1080/00949655.2019.1599377 (Scopus + WoS)

Plastun Alex, Xolani Sibande, Rangan Gupta, Mark E. Wohar, (2019), Rise and fall of calendar anomalies over a century, **The North American Journal of Economics and Finance**, Volume 49, 181-205, <https://doi.org/10.1016/j.najef.2019.04.011> (Scopus + WoS, Q2)

Caporale, G.M., Gil-Alana, L. & Plastun, A. (2019). Long-term price overreactions: are markets inefficient? **Journal of Economics and Finance**, 43 (4), 657-680 <https://doi.org/10.1007/s12197-018-9464-8> (Scopus, Q3)

Caporale G. M. Luis Gil-Alana, Alex Plastun, (2018), Is market fear persistent? A long-memory analysis **Finance Research Letters** Available online 23 February 2018, ISSN 1544-6123, <https://doi.org/10.1016/j.frl.2018.02.007> (Scopus+WoS, Q2)

Caporale G. M. Luis Gil-Alana, Alex Plastun, (2018). Persistence in the cryptocurrency market. **Research in International Business and Finance**, Volume 46, Pages 141-148 <https://doi.org/10.1016/j.ribaf.2018.01.002> (Scopus+WoS, Q2)

Guglielmo Maria Caporale, Alex Plastun, (2017) Price gaps: another market anomaly? **Investment Analysts Journal**. Vol. 46, No. 4, 279-293. <http://dx.doi.org/10.1080/10293523.2017.1333563> (Scopus+WoS, Q3)

Caporale, Guglielmo Maria and Gil-Alana, Luis and Plastun, Alex (2017), Short-term Price Overreactions: Identification, Testing, Exploitation, **Computational Economics**. <http://dx.doi.org/10.1007/s10614-017-9651-2>

Guglielmo Maria Caporale, Luis Gil-Alana, Alex Plastun, (2016) "The weekend effect: an exploitable anomaly in the Ukrainian stock market?", **Journal of Economic Studies**, Vol. 43 Iss: 6, pp. – 954-965

Caporale, Guglielmo Maria and Gil-Alana, Luis and Plastun, Alex (2017), Searching for inefficiencies in exchange rate dynamics. **Computational Economics**. Volume 49, Issue 3, pp 405–432 <http://dx.doi.org/10.1007/s10614-016-9567-2>

Caporale, Guglielmo Maria and Gil-Alana, Luis and Plastun, Alex and Makarenko, Inna, (2015), Intraday Anomalies and Market Efficiency: A Trading Robot Analysis. **Computational Economics**. Computational Economics. February 2016, Volume 47, Issue 2, pp 275-295

Caporale, Guglielmo Maria and Gil-Alana, Luis and Plastun, Alex and Makarenko, Inna, (2014), Long memory in the Ukrainian stock market and financial crises. **Journal of Economics and Finance**. April 2016, Volume 40, Issue 2, pp 235-257 <http://dx.doi.org/10.1007/s12197-014-9299-x>

Research grants

1. Joint Ukrainian Austrian scientific project (Ministry of Education and Science of Ukraine) for 2021-2022. Project title: "Transformation of financial markets: responsible investment and Sustainable Development Goals as an element of improving the health care system"
2. Research grant has been received for the joint project of the Czech University of Life Sciences in Prague and Sumy State University: "Sustainable Development Goals in Agriculture and Responsible Investment" (2020),
3. Research grant has been received for the joint project of the Czech University of Life Sciences in Prague and Sumy State University: «Transparency of Agriculture Companies: Responsible Investment Rationale for Better Decision Making under Sustainability» (2022).
4. Project leader in R&D funded by the Ministry of Education of Ukraine in Young Scientists Contest "*Fractal model of transformation of the Ukrainian stock market: socially responsible investing to achieve the Sustainable Development Goals*".
5. Project leader in R&D funded by the Ministry of Education of Ukraine in Young Scientists Contest "*Modeling and forecasting the behavior of financial markets as an information basis for ensuring financial stability and security of the state*".