Dr. Ivilina Popova

Texas State University - San Marcos
McCoy College of Business
Finance and Economics
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Institutions of Higher Education Attended

Ph D, Case Western Reserve University, 1996.

MS, Sofia University, 1985.

Previous Teaching Positions

Professor of Finance, Texas State University. (2016 - Present).

Associate Professor of Finance, Texas State University. (2009 - 2016).

Visiting Assistant Professor of Finance, Texas State University. (2008 - 2009).

Assistant Professor of Finance, Seattle University. (2005 - 2009).

Significant Professional Publications

Book Chapters

Popova, I., Simkins, B. (2013). *Introduction to Energy Risk Management*. Wiley.

Popova, E., Popova, I. (2008). (Ed.), *Replacement strategies* (pp. 1647-1653). Encyclopedia of Statistics in Quality and Reliability, John Wiley&Sons, Ltd., Chichester, UK.

Conference Proceedings

Galenko, A., Morton, D., Popova, E., Popova, I. (2009). Simulating cointegrated time series. (Ed.), 2009 Winter Simulation Conference.

Partani, A., Morton, D., Popova, I. (2006). Jackknife estimators for reducing bias in asset allocation. (Ed.), 2006 Winter Simulation Conference.

Popova, I., Rashkov, P. (2005). Maxmin due to Sleiter for a multicriterial problem in Banach space. (pp. 23-28). Rousse: Proceedings of the University of Rousse, Bulgaria, Series in Mathematics, Informatics, Physics.

Journal Articles

Popova, I., Simkins, B. (2014). The Value of OTC Derivatives: Case Study Analyses of Hedges by Publicly Traded Non-Financial Firms. *International Swaps and Derivatives Association, Inc.*.

Other

Popova, I., Morton, D., Popova, E., Yau, J. (2008). *Optimizing Benchmark-Based Portfolios with Hedge Funds* (1st ed., vol. 38, pp. 67-69). CFA Digest.

Refereed Journal Articles

Popova, I., Simkins, B. (2015). As Easy as OTC. *Energy Risk*(October 2015), 72-77.

Popova, I., Simkins, B. (2015). OTC vs. Exchange Traded Derivatives and Their Impact on Hedging Effectiveness and Corporate Capital Requirements. *Journal of Applied Corporate Finance, 27*(1).

Popova, I., Camara, A., Simkins, B. (2014). Options on Troubled Stocks. *Journal of Futures Markets, 34*(7), 637-657.

Popova, I., Morton, D. (2013). Modeling hedge fund leverage via power utility with subsistence. *Journal of Derivatives and Hedge Funds, 19*(2), 77-85.

Galenko, A., Popova, I., Popova, E. (2012). Trading in the presence of cointegration. *Journal of Alternative Investments, 15*(1), 85-97.

Camara, A., Popova, I., Simkins, B. (2012). A comparative study of the probability of default for global financial firms. *Journal of Banking and Finance, 36*, 717-732.

Galenko, A., Popova, I., Popova, E. (2011). Exploiting Long Term Price Dependencies for Trading Strategies. *Journal of Applied Business and Economics, 12*(6), 11-25.

Camara, A., Camara, A., Popova, I., Simkins, B. (2011). FX risk neutral valuation relationships for the Su jump-diffusion family. *International Journal of Finance and Economics*(16), 339-356.

Popova, I., Popova, E. (2010). Estimation of performance and execution time effect on high-frequency statistical arbitrage strategies. *Journal of Trading, 5*(2), 23-30.

Brous, P., Ince, U., Popova, I. (2010). Volatility forecasting and liquidity: evidence from individual stocks. *Journal of Derivatives and Hedge Funds*(16), 144-159.

Popova, I., Popova, E., George, E. (2008). Bayesian forecasting of prepayment rates for individual pools of mortgages. *Bayesian Analysis, 3*(1), 1-34.

Popova, I., Popova, E., Morton, D., Yau, J. (2007). Optimizing benchmark-based portfolios with hedge funds. *Journal of Alternative Investments, 10*(1), 35-55.

Morton, D., Popova, E., Popova, I. (2006). Efficient fund of hedge funds construction under downside risk measures. *Journal of Banking and Finance, 30*, 503-518.