



Curriculum Vitae

Samoilenko I.



Igor Samoilenko

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Gender: male

Born: 23.08.1976

Citizenship: Ukrainian

<i>Scientific degree</i>	<i>Doctor with habilitation in Physics and Mathematics</i>
<i>Teaching degree</i>	<i>Associate Professor</i>
<i>Position</i>	<i>Professor of Department</i>
<i>Department</i>	<i>Operations research</i>
<i>Faculty</i>	<i>Faculty of Computer Science and Cybernetics</i>

Delivered classes:

<i>This year</i>	<ol style="list-style-type: none"><i>1. Models of option pricing, bachelor, 4th year, lectures.</i><i>2. Elements of Random Evolutions Theory, magister, 2nd year, lectures.</i><i>3. Applications of Random Evolutions Theory, magister, 2nd year, lectures.</i><i>4. Operations research, bachelor, 2nd year, tutorials.</i><i>5. Linear algebra and analytical geometry, 1st year, tutorials.</i>
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Teaching and scientific experience:

<i>Period</i>	<i>Description</i>
<i>01.2022 -present</i>	<i>Professor of Operations Research Department, Faculty of Computer Science and Cybernetics</i>
	<i>Taras Shevchenko National University of Kyiv</i>
	<i>Teaching and scientific work</i>

03.2015 - 12.2021	<i>Associate Professor of Operations Research Department, Faculty of Cybernetics (obtained an Associate Professor degree in 2017)</i>
	<i>Taras Shevchenko National University of Kyiv</i>
	<i>Teaching and scientific work</i>
09.2014 - 02.2015	<i>Head of Laboratory of “Probabilistic and Statistical methods”</i>
	<i>Taras Shevchenko National University of Kyiv</i>
	<i>Scientific work</i>
09. 2001 - 08.2011	<i>Scientist in the Department of Fractal Analysis</i>
	<i>Institute of Mathematics of National Academy of Sciences of Ukraine</i>
	<i>Scientific work</i>

Education and post-doctoral training:

2014	<i>Obtained habilitation in Physics and Mathematics (specialization 01.05.04-System Analysis and Decision Theory)</i>
	<i>Taras Shevchenko National University of Kyiv</i>
	<i>Habilitation thesis “ Analysis of asymptotic properties of complex evolutionary systems in the Poisson approximation scheme ” (adviser-Acad. V.Koroliuk)</i>
2011-2014	<i>Doctorate study</i>
	<i>Institute of Mathematics of National Academy of Sciences of Ukraine</i>
2002	<i>PhD in Physics and Mathematics (specialization 01.01.05-Probability Theory and Mathematical Statistics)</i>
	<i>Institute of Mathematics of National Academy of Sciences of Ukraine</i>
	<i>PhD thesis “Analytical theory of Markov random evolutions in R^n” (supervisor-Prof. A. Turbin)</i>
1998-2001	<i>PhD study</i>
	<i>Institute of Mathematics of National Academy of Sciences of Ukraine</i>
1993-1998	<i>Specialist in Teacher of Mathematics and Informatics degree (with honours)</i>
	<i>Faculty of Physics and Mathematics, Kherson State Pedagogical University</i>
	<i>Diploma paper “ Markov random evolutions in R^n ” (adviser – Prof. A. Turbin)</i>

Personal skills:

Naming	Description
Mother tongue	<i>Ukrainian</i>
Other languages	<i>English-fluent</i>
Communication skills	<i>15-years long experience of teaching in Ukrainian. Delivered mathematical lectures in English (China). Presented several talks at various conferences abroad. Haven't observed own communication issues for a long time.</i>
Organizational/ Administrative skills	<i>2014-2015 - Head of laboratory. Since 2018- Guarantor of ESP " Applied Mathematics " of the Master's level, was engaged in the organization and successfully completed the accreditation process of the ESP in 2023.</i>
Digital skills	<i>Regularly work with TeX/LaTeX, occasionally with Microsoft Word, Excel.</i>
Areas of professional interests	<i>Probability Theory, Theory of Stochastic Processes, Models of Conflicts, Applications in Medicine and Information Warfare</i>

Additional info:

Naming	Description
10 main publications	<ol style="list-style-type: none"> 1. <i>Koroliouk D., Samoilenko I. Random evolutionary systems: asymptotic properties and large deviations, London: ISTE-John Wiley & Sons, 2021, 310 p. (monograph).</i> 2. <i>Albeverio S., Koroliuk V. S., Samoilenko I. V. Asymptotic expansion of semi-Markov random evolutions. Stochastics: An International Journal of Probability and Stochastics Processes, Vol. 81 (2009), No. 5, p. 477–502.</i> 3. <i>Koshmanenko V., Samoilenko I. The conflict triad dynamical system. Communications in Nonlinear Science and Numerical Simulation, 16 (2011), p. 2917–2935.</i> 4. <i>Koroliuk V.S., Limnios N., Samoilenko I.V. Poisson approximation of impulsive recurrent process with semi-Markov switching. Stochastic Analysis and Applications, 29 (2011), p. 769–778.</i> 5. <i>Koroliuk V.S., Samoilenko I.V. Large deviations for random evolutions in the scheme of asymptotically small diffusion, Modern Stochastics and Applications, Springer Optimization and Its Applications, Vol. 90 (2014), p. 203-220.</i> 6. <i>Samoilenko I.V. Large deviations for random evolutions with independent increments in the scheme of Lévy approximation with split and double merging, Random Operators and Stochastic Equations, 22(2), 2015, p.137-149.</i> 7. <i>Samoilenko I.V. Large deviations for random evolutions with independent increments in a scheme of Lévy approximation, Journal of Mathematical Sciences, 210(1), 2015, p.52-66.</i> 8. <i>Koroliuk V.S., Limnios N., Samoilenko I.V. Lévy and Poisson approximations of switched stochastic systems by a</i>

	<p><i>semimartingale approach, Comptes Rendus Mathematique, 354 (2016), p.723–728</i></p> <p>9. <i>Iksanov A., Pilipenko A., Samoilenko I. Functional limit theorems for the maxima of perturbed random walks and divergent perpetuities in the M1-topology, Extremes, 20 (2017), no. 3, p. 567-583.</i></p> <p>10. <i>Bekesiene, S., Samoilenko, I., Nikitin, A., Meidute-Kavaliauskiene, I. The Complex Systems for Conflict Interaction Modelling to Describe a Non-Trivial Epidemiological Situation, Mathematics, 10(4), 2022, 537.</i></p>
Grants and awards	<p>1. <i>Diploma of Taras Shevchenko National University of Kyiv, 2021</i></p> <p>2. <i>Diploma of the NAS of Ukraine, 2019</i></p> <p>3. <i>Taras Shevchenko Prize, Taras Shevchenko National University of Kyiv, 2019</i></p> <p>4. <i>Gratitude of the Ministry of Education and Science of Ukraine, 2018</i></p> <p>5. <i>Grant of the President of Ukraine to Doctors of Sciences for the implementation of scientific research for 2017.</i></p> <p>6. <i>Prize of the President of Ukraine for young scientists, 2009</i></p>
Refereeing and reviewing duties	<p><i>Member of the editorial board of the journal " Methodology and Computing in Applied Probability ", columnist for Mathscinet. Every year I review articles for mathematical journals.</i></p>