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Maximum entropy models for financial systems

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List of publications

- [1] *Binary versus non-binary information in real time series: empirical results and maximum-entropy matrix models*, A. Almog and D. Garlaschelli
New Journal of Physics **16** 093015 (2014).
- [2] *A GDP-driven model for the binary and weighted structure of the International Trade Network*, A. Almog, T. Squartini and D. Garlaschelli
New Journal of Physics **17** 013009 (2015).
- [3] *Mesoscopic Community Structure of Financial Markets Revealed by Price and Sign Fluctuations*, A. Almog, F. Besamusca, M. MacMahon and D. Garlaschelli
PLoS ONE **10** 7. e0133679 (2015).
- [4] *The double role of GDP in shaping the structure of the International Trade Network*, A. Almog, T. Squartini and D. Garlaschelli
Int. J. Computational Economics and Econometrics, in press,
arXiv:1512.02454 (2016) .
- [5] *Enhanced Gravity Model of trade: reconciling macroeconomic and network models*, A. Almog, R. Bird and D. Garlaschelli
arXiv:1506.00348, to appear.
- [6] *Functional modules without functional networks: community detection for complex brain networks*, A. Almog, O. Roethler, R. Buijink, J.H. Meijer, J.H.T. Rohling and D. Garlaschelli,
to appear.
- [7] *Long photoperiod increases period variability and weakens intercellular coupling within the mammalian circadian clock*, R. Buijink, A. Almog, C.B. Wit, O. Roethler, D. Garlaschelli, J.H. Meijer, J.H.T. Rohling and S. Michel
PLoS ONE, in press.

Curriculum vitæ

I was born in Eilat, Israel, on the 22nd of April 1982. I have graduated from Begin high school in Rosh Hain, with specialization in physics and mathematics. After finishing high school, I served as a Marine officer in the Israeli Navy for almost six years and completed my service with a captain rank. In October 2006, after a fair share of travelling, I started my bachelor in physics at Ben-Gurion University (Israel). I graduated in January 2010, and later that year started my master in physics at TU Delft (Netherlands). I completed my masters degree in November 2012. In January 2013, I started my Ph.D. studies at the Lorentz Institute for Theoretical Physics in Leiden, under the supervision of Dr. Diego Garlaschelli. After graduation, I will continue as a post-doctoral researcher at the Lorentz institute.

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