CURRICULUM VITAE

Personal Information

First Name	**Roxana-Mihaela**
Surname	**Halbleib**
Maiden Name	**Chiriac**
Visiting Address	Chair of Statistics and Econometrics Institute of Economics University of Freiburg Rempartstr. 16 79098 Freiburg, Germany
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Google Scholar Profile	https://scholar.google.de/citations?user=DisG2hwAAAAJ&hl=en&oi=sra
Family Status	Married, two children (born in 2012 and 2015)
Citizenship	German, Romanian

Academic Positions and Education

Since 2020	Professor (W3) of Statistics and Econometrics at the University of Freiburg
Since 2019	Heisenberg Fellow of the German Research Foundation (DFG)
2011 – 2019	Zukunftskolleg, Margarete von Wrangell and Research Fellow at Chair of Economics and Econometrics, Department of Economics, University of Konstanz
2012 – 2013, 2015 – 2016	Parental leave (2 years, in total)
2010 – 2011	Postdoctoral Researcher at the European Center for Advanced Research in Economics and Statistics (ECARES), Université libre de Bruxelles, Belgium
2010	Ph. D. (Dr. rer. pol.) in Economics (Summa cum Laude), University of Konstanz Topic: Econometrics Supervisor: Professor Dr. Winfried Pohlmeier
2008 – 2010	Research Fellow at the Centre of Finance and Econometrics (CoFE) and the Chair of Economics and Econometrics, University of Konstanz
2006 – 2008	Student Assistant at the Chair of Economics and Econometrics, Department of Economics, University of Konstanz
2005	Master in International Business Economics (Final Grade: Very Good), University of Konstanz

2002, 2003 Diploma in Economics, "Alexandru Ioan Cuza" University, Romania
Major in International Transactions and Major in Company Management
(Graduation with Distinction)

RESEARCH INTERESTS

Econometrics / Financial Econometrics
High Frequency Data
Intrinsic Time / Stochastic Subordinated Processes
Simulation-based Estimation Methods
High-Dimensional Data Analysis
Financial Risk Models

PEER-REVIEWED PUBLICATIONS

- 'Realized Quantiles, forthcoming in *Journal of Business & Economic Statistics* (with Timo Dimitriadis)
- 'A Latent Factor Model for Forecasting Realized Variances', 2020, Journal of Financial Econometrics,https://doi.org/10.1093/jjfinec/nbz036 (with Giorgio Calzolari and Aygul Zagidullina)
- 'Estimating Stable Latent Factor Models by Indirect Inference', 2018, *Journal of Econometrics,* Volume 205, Issue 1, pages 280-301 (with Giorgio Calzolari)
- 'Forecasting Covariance Matrices: A Mixed Approach', 2016, *Journal of Financial Econometrics,* Volume 4, Issue 2, pages 383-417 (with Valeri Voev)
- 'Estimating GARCH-type Models with Symmetric Stable Innovations: Indirect Inference versus Maximum Likelihood', 2014, *Computational Statistics and Data Analysis*, Volume 76, pages 158-171 (with Giorgio Calzolari and Alessandro Parrini)
- 'Improving the Value at Risk Forecasts: Theory and Evidence from the Financial Crisis', 2012, *Journal of Economic Dynamics and Control*, Volume 36, Issue 8, pages 1212-1228 (with Winfried Pohlmeier)
- 'Modelling and Forecasting Multivariate Realized Volatility', 2011, *Journal of Applied Econometrics,* Volume 26, pages 922-947 (with Valeri Voev)
- 'Forecasting Multivariate Volatility using the VARFIMA Model on Realized Covariance Cholesky Factors', 2011, *Journal of Economics and Statistics (Jahrbücher für Nationalökonomie und Statistik*), Volume 231, Issue 1, pages 134-152 (with Valeri Voev)

OTHER PUBLICATIONS

Roxana Halbleib (2017): 'Messen und Verstehen von Finanzrisiken – Eine Perspektive der Ökonometrie', in *Messen und Verstehen in der Wissenschaft – Interdisziplinäre Ansätze*, Springer Verlag, pages 135-149 (Eds: M. Schweiker, J. Hass, A. Novokhatko and R. Halbleib).

SELECTED WORKING PAPERS

- 'Sequential Estimation of Multivariate Factor Stochastic Volatility Models', 2021 (with Giorgio Calzolari and Christian Mücher)
- 'Estimating Realized Variance: An Intrinsic Time Approach', 2020 (with Timo Dimitriadis and Sina Streicher)

- ‘Modelling and Forecasting Covariance Matrices: A Simple Model with Stochastic Volatility Latent Factors’, 2021 (with Giorgio Calzolari)

MANUSCRIPTS

Financial Econometrics, Lecture Notes, University of Konstanz, 2012, (with Ingmar Nolte, Winfried Pohlmeier and Valeri Voev)

GRANTS/PROJECTS

2019 Fritz Thyssen Foundation grant for organizing the Conference on Intrinsic Time in Finance (approx. 18.000 Euros)

2019 Heisenberg-Programme of the German Research Foundation (approx. 600.000 Euros)

2019 Franco-German University, grant for co-organizing the International Conference and Spring School Quantitative Finance and Financial Econometrics 2019 (approx. 5.000 Euros)

2018 Zukunftskolleg, Excellence Initiative, University of Konstanz (approx. 3.000 Euros)

2018 Graduate School of Decision Sciences, University of Konstanz, grant for co-organizing the International Conference and Summer School Quantitative Finance and Financial Econometrics 2018 (approx. 6.000 Euros)

2017 WIN-Kolleg of the Heidelberg Academy of Sciences and Humanities, Germany, research project *Analyzing, Measuring and Forecasting Financial Risks* (approx. 100.000 Euros)

2016 Internationalization Fund, Excellence Initiative, University of Konstanz, guest lectureship for Professor Giorgio Calzolari from University of Florence, Italy in Winter Term 2016/2017 (approx. 3.000 Euros)

2014 WIN-Kolleg of the Heidelberg Academy of Sciences and Humanities, research project *Analyzing, Measuring and Forecasting Financial Risks by means of High-Frequency Data* (approx. 170.000 Euros)

2013 Zukunftskolleg, Excellence Initiative, University of Konstanz, research project *Modeling, Estimating and Forecasting Risks* (approx. 135.000 Euros)

2013 Volkswagen Foundation, grant for organizing the Conference on Indirect Estimation Methods in Finance and Economics (approx. 25.000 Euros)

2012 Research Grant, Elite Program for Postdoctoral Researchers, Baden-Württemberg Foundation, Germany, project *Estimation and Inference with Simulation-based Techniques: Theory and Application* (approx. 40.000 Euros)

2012 Research Grant, Young Scholar Fund, Excellence Initiative, University of Konstanz, project *Measuring High Dimensional Financial Risks by means of High Frequency Data* (approx. 17.000 Euros)

2011 Margarete von Wrangell Habilitation Program, Ministry of Science and Arts of Baden-Württemberg, research project *Measuring, Modelling and Forecasting Financial Risks by means of High Frequency Data* (approx. 260.000 Euros)

HONOURS, AWARDS AND SCHOLARSHIPS

2019 Heisenberg Fellow of the German Research Foundation

2017 Wolfgang-Wetzel-Award 2017 of the German Statistical Society

2017	Invitation to attend the 6th Lindau Nobel Laureate Meeting on Economic Sciences
2016	Teaching Prize for Junior Scientists, Department of Economics, University of Konstanz
2015	Baden-Württemberg-Zertifikat für Hochschuldidaktik
2014 –	Member of the WIN Kolleg of the Heidelberg Academy of Sciences and Humanities
2013 – 2019	Zukunftskolleg Fellowship, University of Konstanz
2011 – 2016	Margarete von Wrangell Scholarship from the Ministry of Science and Arts of Baden-Württemberg
2011	EADS Dornier Dissertation Award for Outstanding Doctoral Thesis
2005 –2008	Doctoral Scholarship from the German Federal State of Baden-Württemberg (Promotionsstipendium nach dem Landesgraduierten-förderungsgesetz)
2005	VEUK Award for Outstanding Foreign Graduation at University of Konstanz
October 2004 – September 2005	DAAD Scholarship for studying at University of Konstanz

TEACHING

Lectures

Winter Term 2020/2021	Ökonometrie, Bachelor level, University of Freiburg
Winter Term 2020/2021	Advanced Topics in Econometrics, Master level, University of Freiburg
Winter Term 2020/2021	Financial Econometrics, Master level, University of Freiburg
Summer Term 2020, 2021	Intermediate Econometrics, Master level, University of Freiburg
Summer Term 2020, 2021	Time Series Analysis, Master level, University of Freiburg
Winter Term 2018/2019, 2017/2018, 2016/2017, 2014/2015, 2013/2014, 2011/2012	Financial Econometrics, Master level, University of Konstanz
Summer Term 2017, 2016	Microeconometrics, Master and Doctoral level, University of Konstanz
Winter Term 2016/2017	Advanced Econometrics, Master level, University of Konstanz
Winter Term 2014/2015, 2013/2014, 2011/2012	Applied Econometrics, Bachelor level, University of Konstanz
August 2012	New Methods in Volatility Measurement and Econometric Approaches to Multivariate Volatility, Doctoral level, Summer School on Quantitative Risk Management, University of Konstanz
Summer Term 2012	Econometrics 1, Bachelor level, University of Konstanz
January 2012	Research Methods in Finance, Master level, "Alexandru Ioan Cuza" University

Seminars

Winter Term 2020/2021	Advances in Empirical Finance, Master level, University of Freiburg
Winter Term 2017/2018, Summer Term 2016	Big Data in Economics and Finance, Master level, University of Konstanz
Winter Term 2016/2017	Seminar Advances in Empirical Finance, Master level, University of Konstanz
Winter Term 2014/2015	Seminar in Empirical Finance, Master level, University of Konstanz

Summer Term 2014	Applied Econometrics Project, Master level, University of Konstanz
Winter Term 2014/2015, 2011/2012, Summer Term 2014	Applied Econometrics, Bachelor level, University of Konstanz
Winter Term 2013/2014	Research Methods in Empirical Economics, Master level, University of Konstanz

INVITED TALKS

November 2019	Econometric Seminar, Tinbergen Institute Amsterdam, The Netherlands
June 2019	Keynote session, Workshop on Modelling Economic and Financial Time Series, University of Carlos III de Madrid, Spain
May 2019	11th Computational Social Science Workshop, ETH Zürich, Switzerland
April 2019	2nd International Conference on Economics and Social Sciences, Bucharest University of Economic Studies, Romania
January 2019	Research Colloquium, Leibniz University Hannover, Germany
December 2018	Special Invited Session at the 12th International Conference on Computational and Financial Econometrics, Pisa, Italy
September 2018	Frontiers in High-Frequency Financial Econometrics, Pisa, Italy
December 2017	11th International Conference on Computational and Financial Econometrics, London, United Kingdom
October 2017	Workshop on Challenges of Modern Economics and Finance: Taking Theory to Data, University of Konstanz
July 2017	6th Workshop on Computational Social Science Konstanz - St. Gallen, Konstanz
June 2017	10th Annual Society for Financial Econometrics (SoFiE) Conference at NYU Stern School of Business, USA
December 2016	10th International Conference on Computational and Financial Econometrics, Seville, Spain
October 2016	Computational Methods in Econometrics: A Workshop in Honour of Giorgio Calzolari, University of Florence, Italy
March 2016	Workshop on Applied Statistics, Dresden University of Technology, Germany
December 2015	9th International Conference on Computational and Financial Econometrics, London, United Kingdom (presentation by co-author)
December 2014	8th International Conference on Computational and Financial Econometrics, Pisa, Italy
December 2012	6th International Conference on Computational and Financial Econometrics, Oviendo, Spain (presentation by co-author)
June 2012	Econometrics Seminar, University of Augsburg, Germany
December 2011	5th International Conference on Computational and Financial Econometrics, London, United Kingdom
September 2011	Macro and Financial Econometrics Conference, Heidelberg University, Germany
July 2011	WBS Frontiers of Finance 2011, Warwick Business School, United Kingdom
June 2011	International Symposium on Forecasting, Prague, Czech Republic
May 2011	Econometrics Seminar, Università degli Studi di Salerno, Italy
March 2011	Econometrics Seminar, CORE, Université Catholique de Louvain, Belgium

December 2010	4th International Conference on Computational and Financial Econometrics, London, United Kingdom
October 2010	Conference on Quantifying and Understanding Dysfunctions in Financial Markets, Leuven, Belgium
May 2010	Research Seminar, Center for Research in Econometric Analysis of Time Series (CREATES), Aarhus University, Denmark
March 2009	Research Seminar, University of Navarra, Pamplona, Spain

SELECTED PRESENTATIONS

June 2019	12th Annual Society for Financial Econometrics (SoFiE) Conference at Fudan University, Shanghai, China (Presentation and Poster Session)
October 2018	9th CEQURA Conference on Advances in Financial and Insurance Risk Management, Munich, Germany
September 2018	Conference on Decision Sciences, Konstanz, Germany Financial Econometrics Conference: Market Microstructure, Limit Order Books and Derivative Markets, Lancaster, UK German Statistical Week, Linz, Austria Annual Meeting of the German Economic Association, University of Freiburg, Germany
June 2018	11th Annual Society for Financial Econometrics (SoFiE) Conference at University of Lugano, Switzerland (Presentation and Poster Session)
May 2018	Quantitative Finance and Financial Econometrics, Marseille, France
September 2017	German Statistical Week, Rostock, Germany
September 2016	German Statistical Week, Augsburg, Germany
May 2014	Conference on Indirect Estimation Methods in Finance and Economics, Hegne, Lake Constance, Germany
April 2012	Rimini Quantitative Finance Workshop, The Rimini Centre for Econometric Analysis, Rimini, Italy
March 2012	DFH Workshop Applied Econometrics, Königsfeld, Germany
May 2011	Interdisciplinary workshop on "Econometric and statistical modelling of multivariate time series", Center for Operations Research and Econometrics (CORE), Université Catholique de Louvain, Belgium (Poster Session)
May 2011	2nd Humboldt-Copenhagen Conference in Financial Econometrics, Copenhagen, Denmark
April 2011	7th International Symposium on Econometric Theory and Applications (SETA), Melbourne, Australia
March 2011	One day Conference on Latest Developments in Financial Econometrics, Brussels, Belgium
November 2010	First DEXIA & SBS-EM Workshop in Quantitative Finance, ECARES, Université libre de Bruxelles, Belgium
June 2009	Society of Financial Econometrics (SoFiE) Conference, Geneva, Switzerland (Poster Session)
May 2009	Pentecost Meeting of the German Statistical Society, Merseburg, Germany
March 2009	Recent Developments in Financial Econometrics, Humboldt-Copenhagen Conference, Berlin (Poster Session)
October 2008	International Conference on Price, Liquidity and Credit Risks, Konstanz, Germany

August 2008	European Meeting of the Econometric Society and Annual Congress of the European Economic Association (ESEM-EEA), Milan, Italy
October 2007	Multivariate Volatility Models Conference, Faro, Portugal
August 2007	European Meeting of the Econometric Society and Annual Congress of the European Economic Association (ESEM-EEA), Budapest, Hungary
June 2006	Multivariate Modelling in Finance and Risk Management, Sandbjerg, Denmark
May 2006	International Conference of High Frequency Finance, Konstanz, Germany (Poster Session)

REFEREEING

Advances in Statistical Analysis (AStA), Bulletin of Economic Research, Computational Statistics and Data Analysis, Econometrics and Statistics, European Journal of Finance, International Journal of Forecasting, Journal of the American Statistical Association, Journal of Applied Econometrics, Journal of Applied Statistics, Journal of Business & Economic Statistics, Journal of Econometrics, Journal of Economic Dynamics and Control, Journal of Empirical Finance, Journal of Financial Econometrics, Journal of Risk, Journal of Statistical Computation and Simulation, Mathematics and Computers in Simulation, Quantitative Finance, Research Grants Council of Hong Kong, Statistical Papers, Statistics

EDITORIAL ACTIVITIES

Since 2021	Associate Editor of *AStA Advances in Statistical Analysis*
2018	Guest editor of the Special Issue with the title ‘Indirect Estimation Methods in Finance and Economics’ in the *Journal of Econometrics* (with D. Kristensen, E. Renault and D. Veredas),
2017	Co-editor of the anthology *Messen und Verstehen in der Wissenschaft – Interdisziplinäre Ansätze* (in English: *Measuring and Understanding in Science – Interdisciplinary Approaches*), Springer Verlag (with M. Schweiker, J. Hass and A. Novokhatko)

ORGANIZATION

- Invited session “Latest developments in financial econometrics” at the 15th International Conference on Computational and Financial Econometrics, December 18 - 20, 2021 in London, United Kingdom
- Conference on Intrinsic Time in Finance, on April 9-10, 2021 at Abbey Hegne, Allensbach, Lake Constance, Germany, https://www.wiwi.uni-konstanz.de/pohlmeier/conferencesworkshops/conference-on-intrinsic-time-in-finance/ (with W. Pohlmeier, I. Nolte and S. Nolte): postponed due to COVID-19 pandemic on May 6-7, 2022
- Co-chair of the 13th International Conference on Computational and Financial Econometrics, December 14 - 16, 2019 in London, UK
- International Conference and Spring School: “Quantitative Finance and Financial Econometrics”, June 5 - 7, 2019 in Marseille, France (with L. Bauwens, E. Girardin, C. Hurlin and S. Laurent)
- Invited session “Advances in Time Series and Financial Econometrics” at the 12th International Conference on Computational and Financial Econometrics, December 14 - 16, 2018 in Pisa, Italy

- International Conference and Summer School: “Quantitative Finance and Financial Econometrics”, May 30 - June 1, 2018 in Marseille, France (with L. Bauwens, E. Girardin, C. Hurlin and S. Laurent)
- Invited session “Latest developments in risk modeling and forecasting” at the 11th International Conference on Computational and Financial Econometrics, December 16 - 18, 2017 in London, United Kingdom
- Conference on Indirect Estimation Methods in Finance and Economics, May 30 - 31, 2014 at Abbey Hegne, Allensbach, Lake Constance, Germany. https://www.uni-konstanz.de/conference-indirect-methods/ (with D. Veredas)

COMMITTEE MEMBER

Board Committee

Since 2020 — Chairperson of the Statistics in Finance Committee of the German Statistical Society

Program Committee

2019 — 12th Annual Society for Financial Econometrics (SoFiE) Conference at Fudan University, Shanghai, China

2018 — 11th Annual Society for Financial Econometrics (SoFiE) Conference at University of Lugano, Switzerland

2017 — 10th Annual Society for Financial Econometrics (SoFiE) Conference at NYU Stern School of Business, USA

Selection Committee

2015, 2016 — Zukunftskolleg and Marie Curie Fellowship Programms, University of Konstanz

Hiring Committee

2021 — W1 with Tenure Track Professorship for Financial Accounting and Auditing, University of Freiburg

2021 — W1 with Tenure Track Professorship for Public Finance, University of Freiburg

2017 — W1 Professorship for Labor Economics, University of Konstanz

2012 — W1 Professorship for Political Economy, University of Konstanz

2010 — W3 Professorship for International and Monetary Economics, University of Konstanz

MEMBERSHIP

German Statistical Society
Verein für Socialpolitik
Society of Financial Econometrics
WIN-Kolleg of the Heidelberg Academy of Sciences and Humanities
Graduate School of Decision Sciences at University of Konstanz
Centre of Finance and Econometrics (CoFE), University of Konstanz

FIRST DOCTORAL THESIS SUPERVISION

- Christian Mücher, since 2017
- Timo Dimitriadis, 2014 - 2018