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

2020 –	Professor (W3) of Statistics and Econometrics at the University of Freiburg
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’, 2021, Journal of Business & Economic Statistics, published online, https://doi.org/10.1080/07350015.2021.1929249 (with Timo Dimitriadis)
- ‘A Latent Factor Model for Forecasting Realized Variances’, 2021, *Journal of Financial Econometrics*, Volume 19, Issue 5, pages 860–909 (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

2021 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)

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)

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)

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)

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

2021	Teaching Prize, Institute of Economics, University of Freiburg
Since 2021	Member of Econometrics Committee (Ausschuss für Ökonometrie) of the German Economic Association (VfS)
2019	Heisenberg Fellow of the German Research Foundation
2017	Wolfgang-Wetzel-Award 2017 of the German Statistical Society
	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 –	WIN Fellow of the Heidelberg Academy of Sciences and Humanities
2013 – 2019	Zukunftskolleg Fellowship, University of Konstanz
2011 – 2016	Margarete von Wrangell Fellowship 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
2004 – 2005	DAAD Scholarship for studying at University of Konstanz

Teaching

Lectures

Winter Term 2020/2021, 2021/2022	Ökonometrie, Bachelor level, University of Freiburg
	Advanced Topics in Econometrics, Master level, University of Freiburg
	Financial Econometrics, Master level, University of Freiburg
Summer Term 2020, 2021	Intermediate Econometrics, Master level, University of Freiburg
	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, 2021/2022	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

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

Macro and Financial Econometrics Conference, Heidelberg University, Germany
WBS Frontiers of Finance 2011, Warwick Business School, United Kingdom
International Symposium on Forecasting, Prague, Czech Republic
Econometrics Seminar, Università degli Studi di Salerno, Italy
Econometrics Seminar, CORE, Université Catholique de Louvain, Belgium

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

2009 Research Seminar, University of Navarra, Pamplona, Spain

SELECTED PRESENTATIONS

2019 12th Annual Society for Financial Econometrics (SoFiE) Conference at Fudan University, Shanghai, China (Presentation and Poster Session)

2018 9th CEQURA Conference on Advances in Financial and Insurance Risk Management, Munich, Germany
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
11th Annual Society for Financial Econometrics (SoFiE) Conference at University of Lugano, Switzerland (Presentation and Poster Session)
Quantitative Finance and Financial Econometrics, Marseille, France

2017 German Statistical Week, Rostock, Germany

2016 German Statistical Week, Augsburg, Germany

2014 Conference on Indirect Estimation Methods in Finance and Economics, Hegne, Lake Constance, Germany

2012 Rimini Quantitative Finance Workshop, The Rimini Centre for Econometric Analysis, Rimini, Italy
DFH Workshop Applied Econometrics, Königsfeld, Germany

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)
2nd Humboldt-Copenhagen Conference in Financial Econometrics, Copenhagen, Denmark
7th International Symposium on Econometric Theory and Applications (SETA), Melbourne, Australia
One day Conference on Latest Developments in Financial Econometrics, Brussels, Belgium

2010 First DEXIA & SBS-EM Workshop in Quantitative Finance, ECARES, Université libre de Bruxelles, Belgium

2009	Society of Financial Econometrics (SoFiE) Conference, Geneva, Switzerland (Poster Session)
	Pentecost Meeting of the German Statistical Society, Merseburg, Germany
	Recent Developments in Financial Econometrics, Humboldt-Copenhagen Conference, Berlin (Poster Session)
2008	International Conference on Price, Liquidity and Credit Risks, Konstanz, Germany
	European Meeting of the Econometric Society and Annual Congress of the European Economic Association (ESEM-EEA), Milan, Italy
2007	Multivariate Volatility Models Conference, Faro, Portugal
	European Meeting of the Econometric Society and Annual Congress of the European Economic Association (ESEM-EEA), Budapest, Hungary
2006	Multivariate Modelling in Finance and Risk Management, Sandbjerg, Denmark
	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,* Econometrics and Statistics, European Journal of Finance, German Research Foundation (DFG), 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 Foundation Luxemburg, Research Grants Council of Hong Kong, Statistical Papers, Statistics

EDITORIAL ACTIVITIES

2021 –	Associate Editor of *Journal of Economics and Statistics (Jahrbücher für Nationalökonomie und Statistik)*
	Associate Editor of *AStA Advances in Statistical Analysis*
2018	Guest co-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

2022	Conference Advances in Theoretical and Applied Econometrics, Konstanz, Germany
	International Conference and Spring School: "Quantitative Finance and Financial Econometrics", Marseille, France (with L. Bauwens, E. Girardin, C. Hurlin and S. Laurent)

Conference on Intrinsic Time in Finance, Allensbach, Germany, https://www.wiwi.uni-konstanz.de/pohlmeier/conferencesworkshops/conference-on-intrinsic-time-in-finance/ (with W. Pohlmeier, I. Nolte and S. Nolte)
Young Researcher Workshop *Big and Smart Data Analysis in Finance*, German Statistical Society, Buchenbach, Germany

2021 Invited session "Latest developments in financial econometrics" at the 15th International Conference on Computational and Financial Econometrics, London, United Kingdom

2019 Co-chair of the 13th International Conference on Computational and Financial Econometrics, London, UK
International Conference and Spring School: "Quantitative Finance and Financial Econometrics", Marseille, France (with L. Bauwens, E. Girardin, C. Hurlin and S. Laurent)

2018 Invited session "Advances in Time Series and Financial Econometrics" at the 12th International Conference on Computational and Financial Econometrics, Pisa, Italy
International Conference and Summer School: "Quantitative Finance and Financial Econometrics", Marseille, France (with L. Bauwens, E. Girardin, C. Hurlin and S. Laurent)

2017 Invited session "Latest developments in risk modeling and forecasting" at the 11th International Conference on Computational and Financial Econometrics, London, United Kingdom

2014 Conference on Indirect Estimation Methods in Finance and Economics, Allensbach, Germany. https://www.uni-konstanz.de/conference-indirect-methods/ (with D. Veredas)

COMMITTEE MEMBER

Board Committee

2021 – Member of the Master Examination Committee, Institute of Economics, University of Freiburg

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

2022 W1 Professorship for Stochastics, Department of Mathematics, University of Freiburg

2021	W1 with Tenure Track Professorship for Financial Accounting and Auditing, Institute of Economics, University of Freiburg W1 with Tenure Track Professorship for Public Finance, Institute of Economics, University of Freiburg
2017	W1 Professorship for Labor Economics, Department of Economics, University of Konstanz
2012	W1 Professorship for Political Economy, Department of Economics University of Konstanz
2010	W3 Professorship for International and Monetary Economics, Department of Economics University of Konstanz

MEMBERSHIP

German Statistical Society
German Economic Association (VfS)
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

Jasper Rennspies, since 2022
Christian Mücher, since 2017
Timo Dimitriadis, 2014 - 2018