



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
Scopus Profile	https://www.scopus.com/authid/detail.uri?authorId=37115571000
Family Status	Married, two children (born in 2012 and 2015)
Citizenship	German, Romanian

ACADEMIC POSITIONS AND

EDUCATION

Since 2020	W3 Professor of Statistics and Econometrics at University of Freiburg
2019 – 2025	Heisenberg Fellow of the German Research Foundation (DFG)
2019 – 2020	Heisenberg Postdocal Researcher, Department of Economics, University of Konstanz
2011 – 2019	Zukunftskolleg and Margarete von Wrangell 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: Financial Econometrics Supervisor: 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
Data Science in Finance
Financial Risk Models
High Frequency Financial Data
Intrinsic Time / Stochastic Subordinated Processes
Simulation-based Estimation Methods
High-Dimensional Data Analysis

PEER-REVIEWED PUBLICATIONS

- 'Realized Quantiles', 2021, Journal of Business & Economic Statistics, Volume 40, Issue 3, pages 1346 – 1361 (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

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 WORK IN PROGRESS

- 'Sequential Estimation of Multivariate Factor Stochastic Volatility Models' (with Giorgio Calzolari and Christian Mücher)
- 'Efficient Estimation of Realized Variance in Time-Changed Diffusion Process' (with Jeannine Polivka, Timo Dimitriadis and Sina Streicher)
- 'Modelling and Forecasting Covariance Matrices: A Simple Model with Stochastic Volatility Latent Factors' (with Giorgio Calzolari)
- 'Bagging, but not beginning the financial risk measures' (with Ekaterina Kazak and Winfried Pohlmeier)

MANUSCRIPTS

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

GRANTS/PROJECTS

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| 2022 | 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 <i>Analyzing, Measuring and Forecasting Financial Risks</i> (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 <i>Analyzing, Measuring and Forecasting Financial Risks by means of High-Frequency Data</i> (approx. 170.000 Euros) |
| 2013 | - Zukunftskolleg, Excellence Initiative, University of Konstanz, research project <i>Modeling, Estimating and Forecasting Risks</i> (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
- Since 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 Landesgraduiertenförderungsgesetz)
- 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, 2022/2023 Ökonometrie, Bachelor level, University of Freiburg
- Financial Econometrics, Master level, University of Freiburg
- Winter Term 2020/2021, 2021/2022 Advanced Topics in Econometrics, Master level, University of Freiburg
- Summer Term 2020, Intermediate Econometrics, Master level, University of Freiburg

2021, 2022	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 August 2012	Applied Econometrics, Bachelor level, University of Konstanz
Summer Term 2012	New Methods in Volatility Measurement and Econometric Approaches to Multivariate Volatility, Doctoral level, Summer School on Quantitative Risk Management, University of Konstanz
January 2012	Econometrics 1, Bachelor level, University of Konstanz
	Research Methods in Finance, Master level, "Alexandru Ioan Cuza" University

Seminars

Winter Term 2020/2021, 2021/2022, 2002/2023	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 Summer Term 2014	Seminar in Empirical Finance, Master level, University of Konstanz
Winter Term 2014/2015, 2011/2012, Summer Term 2014	Applied Econometrics Project, Master level, University of Konstanz
Winter Term 2013/2014	Applied Econometrics, Bachelor level, University of Konstanz
	Research Methods in Empirical Economics, Master level, University of Konstanz

INVITED TALKS

2023	Faculty's Research Seminar, University of Gießen, Germany Research Seminar, University College Dublin, Ireland
2022	Faculty's Research Seminar, University of Basel, Switzerland
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

- 2022 Annual Meeting of the German Economic Association, Basel, Switzerland
16th International Conference on Computational and Financial Econometrics, London, UK
- 2020 Seminar in Econometrics, ETH, Switzerland
- 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

- 2023 Guest co-editor of the Themed Issue with the title 'New Perspectives in High-Frequency Financial Econometrics' in the *Journal of Econometrics* (with I. Nolte, C. Gouriéroux, G. Tauchen, T. Andersen, and V. Todorov)
- 2023 – Associate Editor of *Journal of Economics and Statistics (Jahrbücher für Nationalökonomie und Statistik)*
- 2021 – 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
- Invited session "Latest developments in financial econometrics" at the 16th International Conference on Computational and Financial Econometrics, London, United Kingdom
 - 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)
 - 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

- 2020 – Chairperson of the Statistics in Finance Committee of the German Statistical Society

Program Committee

- 2023 Annual Meeting of the German Economic Association (VfS), Regensburg
- 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

- 2023 – German Academic Exchange Service, DAAD
- 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

DOCTORAL SUPERVISION

Lukas Bauer, Jasper Rennspies, Christian Mücher, Timo Dimitriadis