Jeannine Polivka

University of St.Gallen, MS-HSG, Bodanstrasse 6, 9000 St.Gallen, E-mail: jeannine.polivka@unisg.ch

PROFESSIONAL PROFILE

PhD candidate in Econometrics at the University of St.Gallen (HSG), holding an M.Sc. in Mathematical Finance from the University of Konstanz. Quantitative analyst and financial modeler with strong interest in Macroeconometrics, Financial Econometrics and Time Series Analysis. Passionate in analysis of structural volatility models. Doc.Mobility grant recipient. Winner of 2017 Jane M. Klausman Women in Business Award. Alumni of China Scholarship Program & German Academic Scholarship Foundation.

EDUCATION

PhD in Economics and Finance (PEF), University of St. Gallen, Switzerland — 02/2019 - 01/2023
Econometrics track (2019), Supervisor: Matthias R. Fengler
Thesis project: *Structural volatility modeling*

Visiting Research Period, Universitat Pompeu Fabra, Spain — 03/2022 - 02/2023
Host: Christian Brownlees

Visiting Research Period, University of Bologna, Italy — 06/2022
Host: Luca Fanelli

M.Sc. in Mathematical Finance, University of Konstanz, Germany, *GPA **1.4**/5* — 10/2014 - 10/2018
Thesis in Financial Econometrics: *Scaling laws in financial markets (1.0)*

Financial Engineering and Chinese, Nanjing University, China — 08/2015 - 08/2016
(China Scholarship Program)

B.Sc. in Mathematical Finance, University of Konstanz, Germany, *GPA **1.7**/5* — 10/2011 - 09/2014
Thesis in Applied Econometrics:
HEAVY models and their performance compared to standard GARCH models (1.0)

PROFESSIONAL EXPERIENCE

Research Assistant, Department of Mathematics and Statistics, — 10/2018 - 02/2022
Chair of Financial Econometrics, Supervisor: Matthias R. Fengler
University of St. Gallen (HSG), Switzerland
- Teaching fellow for Bachelor and Master level courses in Econometrics

Quantitative Risk Methodology, Intern Credit Methodology Lombard Team — 02/2017 - 07/2017
UBS AG, Zurich, Switzerland
- Created stress reports for the global Lombard Business using SAS, SQL
- Improved the reporting processes and systems
- Calculated and refined portfolio risk measures
- Assisted credit officers with ad hoc analyses of stress test results

Financial Advisory, Intern Risk Management Analytics and Quant Team — 09/2016 - 01/2017
Ernst & Young Ltd, Zurich, Switzerland
- Analyzed securitization portfolios for credit loss modeling using R
- Initiated the audit of an IRB credit score model
- Supported financial audit through derivative valuation

Research Assistant at the Chair of Organizational Economics
Department of Economics, University of Konstanz, Germany 01/2013 - 03/2015

- Enhanced and consolidated research output and publications
- Originated academic materials using LaTeX

Tutor for Analysis I
Department of Mathematics & Statistics, University of Konstanz, Germany 10/2013 - 02/2014

TEACHING ACTIVITIES (UNIVERSITY OF ST.GALLEN)

- Teaching fellow for Master course Time Series Econometrics
- Teaching fellow for Master course Econometric Methods for Financial Instruments
- Teaching fellow for Bachelor course Data Analytics in Finance
- Correction assistance and relief tutor for Bachelor level Mathematics A and B courses

WORKING PAPERS

- Fengler, M. R. and Polivka, J. (2022a). Identifying structural shocks to volatility through a proxy-MGARCH model, Economics Working Paper Series 2103, University of St. Gallen, URL: https://ideas.repec.org/p/usg/econwp/202103.html, revise and resubmit.
- Fengler, M. R. and Polivka, J. (2022b). Structural volatility impulse response analysis, Technical report, University of St.Gallen (HSG), to be submitted.
- Dimitriadis, T., Halbleib, R., Polivka, J. and Streicher S. (2022). Efficient Realized Variance Estimation in Time-Changed Diffusion Processes, Technical Report, to be submitted.
- Polivka, J. (2022). Time-varying shock transmission in structural volatility models, Technical report, University of St.Gallen (HSG).

CONFERENCE CONTRIBUTIONS

- EEA-ESEM 2022, European meeting of the Econometric Society,
  Parallel Session: Macroeconometrics.
- QFFE 2022, International Conference on Quantitative Finance and Financial Econometrics,
  Parallel Session 1: ARCH. Parallel Session 2: High Frequency Data.
- BSE Summer Forum 2022, Barcelona School of Economics,
  Poster Session: Advances in Econometrics.
- CFE 2021, 15th International Conference on Computational and Financial Econometrics,
  Invited Session: Advances in Volatility Modeling.
- 2021 NBER-NSF Time Series Conference,
  Poster Session: Advances in Time Series Modeling.
- University of Bologna 2021, Department of Economics: Internal Seminar.
- SoFiE 2021. Annual Conference of the Society of Financial Econometrics 2021,
  Parallel Session: Volatility.
- SSES 2021. Annual Congress of the Swiss Society of Economics and Statistics,
  Parallel Session: Econometrics III.
- RMI 2021, NUS RMI 14th Annual Risk Management Conference.
  Parallel Session: Advances in Risk Management.
- CEQURA 2019, 10th Conference on Advances in Financial and Insurance Risk Management.

REVIEW ACTIVITIES

- Journal of Forecasting
- Econometrics and Statistics

Programming Knowledge

Proficient knowledge: Matlab, R
Basic knowledge: Python, SAS, MySQL

Advanced Training

Attended additional courses at the Department of Mathematics and Statistics of ETH Zurich:

- Multivariate Statistics
- Bayesian Statistics
- Machine Learning of Dynamic Processes with Applications to Forecasting

Languages

German (native), English (fluent C1), French (fluent C1), Chinese (proficient B2), Italian (basic A2)

Awards and Scholarships

Scholarship Doc.Mobility (Research Grant, University of St.Gallen) 03/2022 - 02/2023

Scholarship Deutsche Studienstiftung 10/2011 - 10/2018

Jane M. Klausman Women in Business Award 07/2017
(Zonta-Club Hegau-Bodensee District, Germany)

China Scholarship Program (Deutsche Studienstiftung, Alfried Krupp von Bohlen und Halbach Foundation) 08/2015 - 08/2016

Honorary positions

Representative of the PhD in Economics and Finance (PEF) 10/2019 - 09/2021
University of St. Gallen (HSG)