

# Jeannine Polivka

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## PROFESSIONAL PROFILE

I am a PhD Candidate in Econometrics at the University of St. Gallen. My key research areas include Macroeconometrics, Financial Econometrics and Time Series Analysis. In my job market paper, I offer new perspectives on volatility impulse response functions.

References: ▶ [Christian Brownlees](#) ▶ [Luca Fanelli](#) ▶ [Matthias Fengler](#)

## EDUCATION

<b>PhD in Economics and Finance (PEF)</b> , University of St. Gallen, Switzerland <b>Econometrics track (2019)</b> , Supervisors: M. Fengler, L. Fanelli Thesis project: <i>Structural volatility modeling</i>	02/2019 - 01/2023
<b>M.Sc. in Mathematical Finance</b> , University of Konstanz, Germany Thesis in Financial Econometrics: <i>Scaling laws in financial markets</i>	10/2014 - 10/2018
<b>Financial Engineering and Chinese</b> , Nanjing University, China <b>(China Scholarship Program)</b>	08/2015 - 08/2016
<b>B.Sc. in Mathematical Finance</b> , University of Konstanz, Germany	10/2011 - 09/2014

## VISITING POSITIONS

Visiting fellow at Universitat Pompeu Fabra, Host: C. Brownlees	03/2022 - 02/2023
Visiting fellow at University of Bologna, Host: L. Fanelli	06/2022

## PROFESSIONAL EXPERIENCE

<b>Research Assistant, Department of Mathematics and Statistics,</b> <b>Chair of Financial Econometrics, Professor M. Fengler</b> University of St. Gallen, Switzerland	10/2018 - 02/2022
<b>Quantitative Risk Methodology, Intern Credit Methodology Lombard Team</b> UBS AG, Zurich, Switzerland <ul style="list-style-type: none"><li>Created stress reports for the global Lombard Business using SAS, SQL</li><li>Calculated and refined portfolio risk measures</li><li>Assisted credit officers with ad hoc analyses of stress test results</li></ul>	02/2017 - 07/2017
<b>Financial Advisory, Intern Risk Management Analytics and Quant Team</b> Ernst & Young Ltd, Zürich, Switzerland <ul style="list-style-type: none"><li>Analyzed securitization portfolios for credit loss modeling using R</li><li>Initiated the audit of an IRB credit score model</li><li>Supported financial audit through derivative valuation</li></ul>	09/2016 - 01/2017
<b>Research Assistant at the Chair of Organizational Economics</b> Department of Economics, University of Konstanz, Germany	01/2013 - 03/2015
<b>Tutor for Analysis</b> Department of Mathematics & Statistics, University of Konstanz, Germany	10/2013 - 02/2014

## TEACHING ACTIVITIES (DEPARTMENT OF MATHEMATICS & STATISTICS, 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

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- 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 (Journal of Applied Econometrics)
- Fengler, M. R. and Polivka, J. (2022b). Structural volatility impulse response analysis, Technical report, University of St. Gallen (HSG), in submission.
- Dimitriadis, T., Halbleib, R., Polivka, J. and Streicher S. (2022). Efficient Realized Variance Estimation in Time-Changed Diffusion Processes, Technical Report, in submission.
- Polivka, J. (2022). Time-varying shock transmission in structural volatility models, Technical report, University of St. Gallen (HSG), ongoing.

## CONFERENCE & SEMINAR CONTRIBUTIONS

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- 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, 15<sup>th</sup> 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 14<sup>th</sup> Annual Risk Management Conference. Parallel Session: Advances in Risk Management.
- CEQURA 2019, 10<sup>th</sup> Conference on Advances in Financial and Insurance Risk Management.

## REVIEW ACTIVITIES

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- Journal of Forecasting
- Econometrics and Statistics

## AWARDS AND SCHOLARSHIPS

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Scholarship Doc.Mobility	03/2022 - 02/2023
Scholarship Deutsche Studienstiftung	10/2011 - 10/2018
Jane M. Klausman Women in Business Award	07/2017
Scholarship China Scholarship Program	08/2015 - 08/2016

## ADVANCED TRAINING (DEPARTMENT OF MATHEMATICS AND STATISTICS, ETH ZURICH)

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

## HONORARY POSITIONS

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Student representative of the PhD in Economics and Finance (PEF)	10/2019 - 09/2021
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## LANGUAGES

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