# Jeannine Polivka

✉ jeannine.polivka@unisg.ch ☎ +41 763755523 https://jeanninepolivka.github.io/website/

## 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

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

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

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

**B.Sc. in Mathematical Finance,** 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

**Research Assistant, Department of Mathematics and Statistics,** — 10/2018 - 02/2022
**Chair of Financial Econometrics, Professor M. Fengler**
University of St. Gallen, Switzerland

**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
- 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, Zürich, 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** — 01/2013 - 03/2015
Department of Economics, University of Konstanz, Germany

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

## 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

- 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

- 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

- International Journal of Forecasting
- Econometrics and Statistics

## Awards and Scholarships

| | |
|---|---|
| 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)

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

## Honorary positions

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

## Languages

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