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), submitted.
- Dimitriadis, T., Halbleib, R., Polivka, J. and Streicher S. (2022). Efficient Realized Variance Estimation in Time-Changed Diffusion Processes, Technical Report, submitted.
- 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)