Jeannine Polivka

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Professional Profile

PhD Candidate in Econometrics at the University of St. Gallen. Research areas: Macro-, Financial and Time Series Econometrics. In my job market paper, I offer new perspectives on volatility impulse response functions. In my thesis, I explore structural identification methods for volatility models by investigating the impact of financial uncertainty and monetary policy shocks on financial markets.

References: ▸ Luca Fanelli ▸ Christian Brownlees ▸ Matthias Fengler

Education

PhD in Economics and Finance (PEF), University of St. Gallen, Switzerland — 02/2019 - 05/2023
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 University 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 - 05/2023
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

Financial Advisory, Intern Risk Management Analytics and Quant Team — 09/2016 - 01/2017
Ernst & Young Ltd, Zürich, Switzerland

Research Assistant at the Chair of Organizational Economics — 01/2013 - 03/2015
Department of Economics, 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
- Tutor for Analysis (Department of Mathematics and Statistics, University of Konstanz)

Job Market Paper

- Fengler, M. R. and Polivka, J. (2022). Structural volatility impulse response analysis, Economics Working Paper Series 2211, University of St. Gallen, URL: https://ideas.repec.org/p/usg/econwp/202211.html, revise and resubmit (Journal of Financial Econometrics)

Working Papers

- Fengler, M. R. and Polivka, J. (2021). 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).
- Dimitriadis, T., Halbleib, R., Polivka, J. and Streicher S. (2022). Efficient Realized Variance Estimation in Time-Changed Diffusion Processes, URL: https://arxiv.org/abs/2212.11833, submitted.
- Polivka, J. (2022). Time-varying shock transmission in proxy-identified volatility models, Thesis Chapter, University of St. Gallen, URL: https://github.com/JeanninePolivka/Structural-Volatility-Modeling/blob/main/ThesisJeanninePolivka_Preprint.pdf

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.

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

- EABCN training school by Refet Gürkaynak: “Finance for Macroeconomists: High Frequency Analysis, News, Surprises and Shocks”, Centre for Economic Policy Research (CEPR)
- Bayesian Statistics, Multivariate Statistics, Machine Learning of Dynamic Processes with Applications to Forecasting, ETH Zürich (ETHZ)

Services

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

Languages

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