

Financial Stability, Fire Sales Contagion, Stress Testing, Network Science, Computer Science

Employment

- 07-10/2019** [Bank of England](#), London, United Kingdom
PhD Intern, *Capital Markets Division - Financial Stability Strategy & Risk*
Research project: Modelling System-Wide Fire Sales Contagion
Manager: Dr. Gerardo Ferrara
- 06-08/2015** [OpenGamma](#), London, United Kingdom
The analytics company dedicated to reducing the cost of trading derivatives
Intern, *Quantitative Research Group*

Education

- 2016 - 2020** [University College London](#)
PhD Candidate, *Computational Finance*
Thesis title: "Network Models of Price-Mediated Contagion: In Quest for Accurate Stress Tests"
Supervisors: Dr. Fabio Caccioli and Dr. Daniel Fricke
- 2014 - 2015** [University College London](#)
MSc in Financial Risk Management (*Distinction*)
Thesis title: "Model risk in central counterparty clearing house initial margin model"
Supervisor: Dr. Marc Henrard
- 2009 - 2013** [Universitas Indonesia](#)
BSc in Computer Science (*Cum Laude*)
with specialization in Computational Intelligence
Thesis title: "Machine learning to solve ambiguous name problem in search engine"
Supervisor: Dr. Mirna Adriani

Published Papers

- 2019** [Reconstructing and Stress Testing Credit Networks](#)
with Fabio Caccioli and Daniel Fricke
Journal of Economic Dynamics and Control (forthcoming)

Working/Submitted Papers

- 2019** [Testing Stress Tests: On the Predictive Performance of Network Models of Price-Mediated Contagion](#)
with Fabio Caccioli and Daniel Fricke
Under review to be featured as a **Deutsche Bundesbank Discussion Paper Series**
- 2019** [Network Sensitivity of Systemic Risk](#)
with 6 others, including Giulio Cimini
Under review at **Journal of Network Theory in Finance**

Work in Progress

[Modelling System-Wide Fire Sales Contagion: Systemic Risk in Banks and Non-Banks](#)
with Fabio Caccioli and Gerardo Ferrara
[Stability analysis for network models of price-mediated contagion](#)
with Fabio Caccioli and Daniel Fricke
[The Cross Impact of Order Book Events](#)
with Domenico Di Gangi, Jarosław Klamut, Danilo Vassallo, and Mateusz Wilinski

Awards and grants

2019	<i>Scholarships for Events on Complex Systems (full registration fee waived)</i> from the Young researchers of the Complex Systems Society for WEHIA 2019
2019	<i>Student grant (full registration fee waived)</i> from the Complex Systems Society for Winter Workshop on Complex Systems 2019
2018	<i>Top Teaching Assistant 2018</i> from the Department of Computer Science, University College London
2018	<i>Student grant (full registration fee waived)</i> from the organizer of Conference on Complex Systems 2018
2018	<i>Travel Grant for Women in Science</i> from Computer Science Athena Swan, University College London
2016 - 2020	<i>Full PhD Scholarship</i> from Indonesia Endowment Fund for Education
2014 - 2015	<i>Full MSc Scholarship</i> from Indonesia Endowment Fund for Education
2013	<i>Most Outstanding Student Award</i> from the Department of Computer Science, Universitas Indonesia
2009 - 2013	<i>Full Undergraduate Scholarship</i> from CIMB Niaga and Ministry of Research, Technology and Higher Education
2007	<i>Gold Medal</i> in International Computer Project Competition (Romania)

Other Training

06/2019	<i>"2019 WEHIA PhD School"</i> University College London, England
02/2019	<i>"Winter Workshop on Complex Systems 2019"</i> University of Warsaw, Poland
06/2018	<i>"The Oxford Summer School on Economics Network"</i> University of Oxford, England
06/2018	<i>"International School on Network Science"</i> Complex Systems Institute of Paris (ISC-PIF), France
05/2018	<i>"Workshop Complexity 72h"</i> IMT School for Advanced Studies Lucca, Italy

Talks and Presentations

2019	<ul style="list-style-type: none">○ Bank of England Seminar (London)○ Deutsche Bundesbank Research Seminar (Frankfurt)○ Workshop on Economic Science with Heterogenous Interacting Agents 2019○ Royal Economic Society - Symposium of Junior Researchers 2019 (Coventry)○ Data Natives 2019 (London)
2018	<ul style="list-style-type: none">○ ESRB/Bank of Finland Conference on Systemic Risk Analytics (Helsinki)○ Bank of Indonesia Seminar (Jakarta)○ 2nd UK Network Science Workshop, University of Greenwich (London)○ Conference on Complex Systems (Thessaloniki)○ 2nd Financial Economics and Network Science Workshop (London)○ International Conference on Network Science (Paris)○ Data Natives 2018 (London)
2017	<ul style="list-style-type: none">○ University College London - Financial Computing Seminar (London)

Conference Discussions

04/2019 *Securitization and House Price Growth* (Genevieve Nelson)
Royal Economic Society - Symposium of Junior Researchers 2019, Coventry

Academic Employment

2017 - now [University College London](#), London, United Kingdom
Teaching assistant, *Department of Computer Science*
- Financial Data and Statistics, Spring 2018 & 2019 (Prof. Tomaso Aste)
- Introduction to Programming, Autumn 2017, 2018, & 2019 (Ms. Rae Harbird)

Extracurricular Activities

2017 - 2019 [Alumni of Universitas Indonesia in the United Kingdom](#)
Member of Presidium

Opinion Pieces

2016

- *The Risk of Unifying State-Owned Banks* (The Jakarta Post)
- *Solution to Disruption of Financial Services Industry* (The Jakarta Post)
- *How to Unlock the Hidden Potential of FinTech* (The Jakarta Post)

Skills and interest

Computer skills MATLAB, R, Python, JAVA, C, C++, Perl, CSS, HTML, PHP, SQL, MS Office, Latex, Git

Languages English (fluent), Bahasa Indonesia (native)

last update: December 2019