Flagship contributions

Dynamic networks & systemic risk

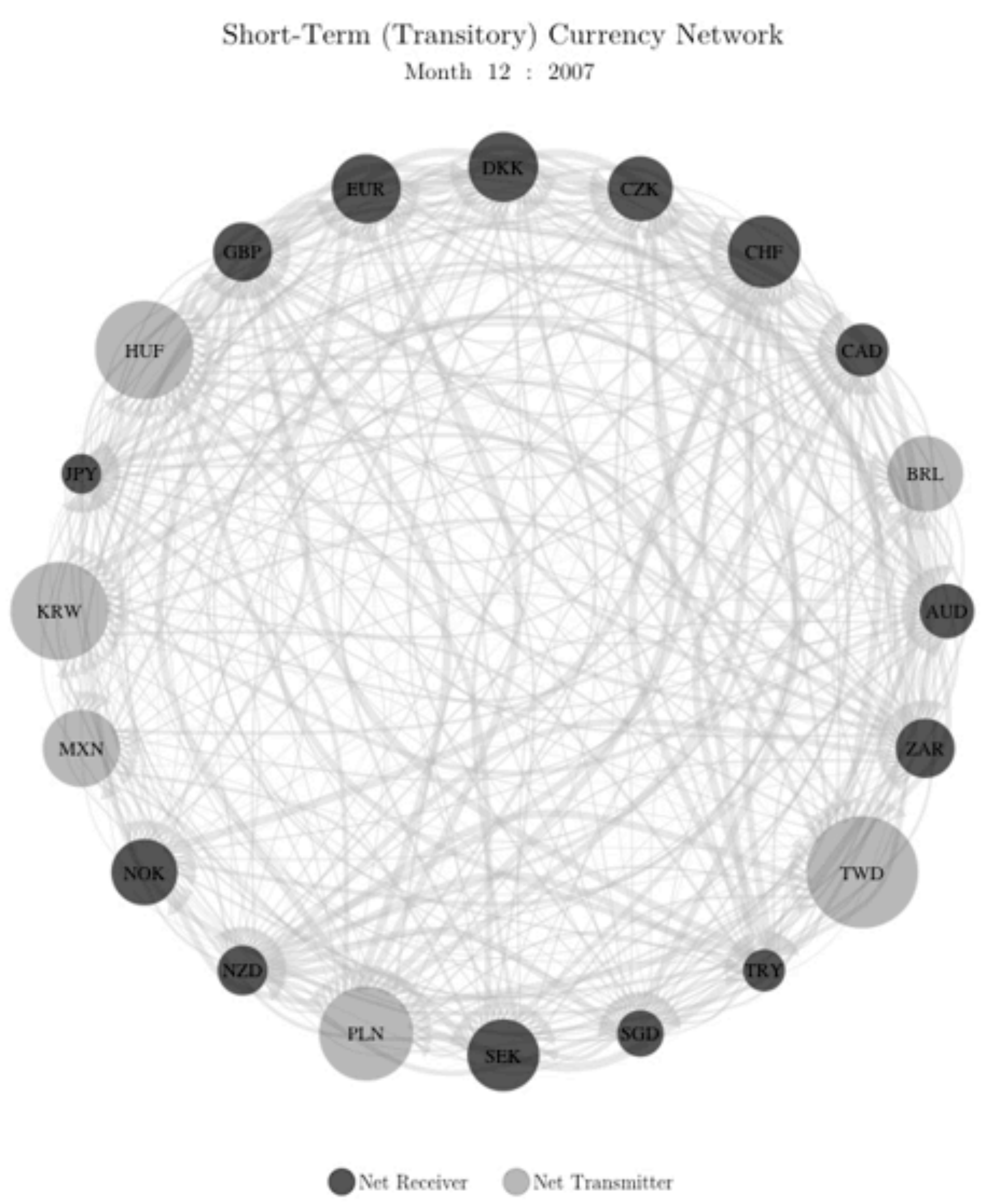
Distributional modeling & uncertainty (beyond means & variances)

Persistence & structural change in time series

Asset pricing in the tails

Data-driven methods (deep/reinforcement learning) for decision problems

Networks of fear
Impact of financial markets on real economy



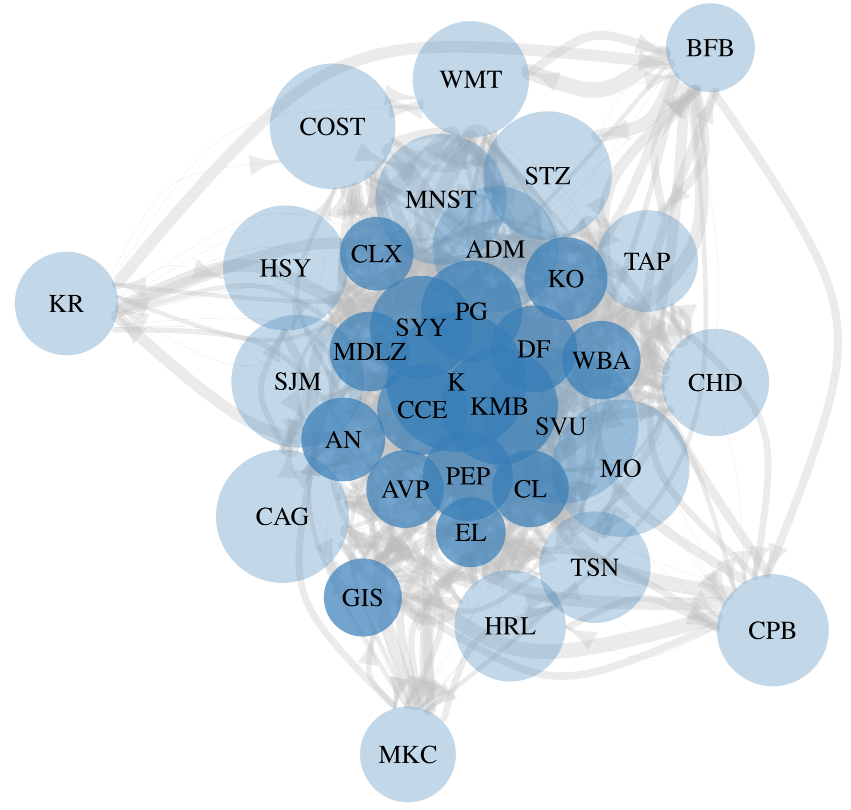
How shocks to expectations in financial markets impact economy?

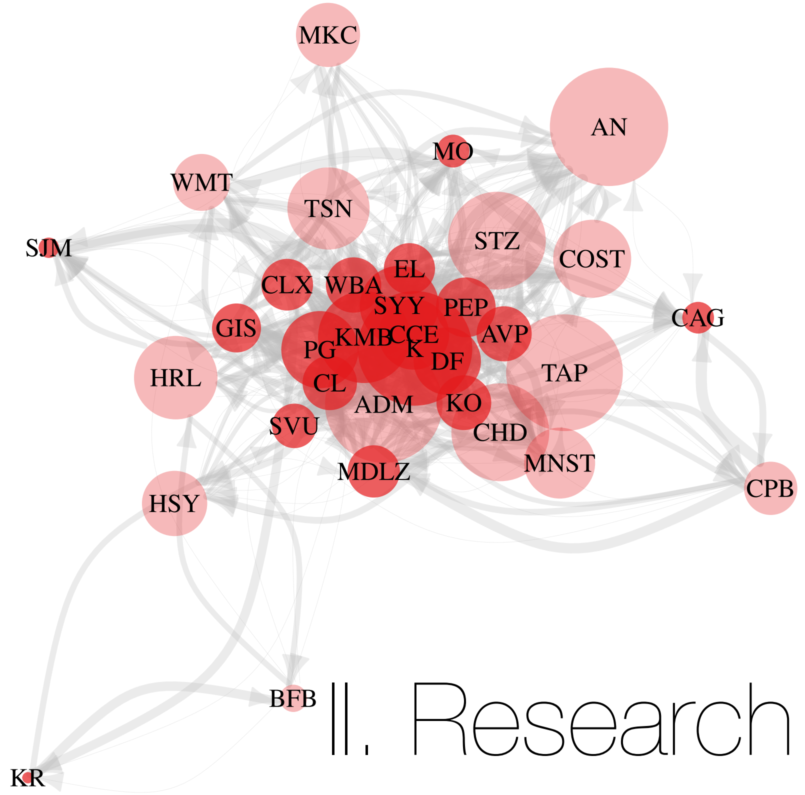
Review of Economics and Statistics (one of the most prestigious journals in Economics)

New currency risk

New measures of dynamic networks based on shock transmission

Number of top cited papers in top field journals





II. Research