Cristina Sattarhoff

CV

PERSONAL DETAILS
Date of birth: 21 June, 1980
Citizenship: German
Married, 3 children

CURRENT POSITION
Habilitation, expected degree date 2022
Post-doc, Faculty of Business, Economics and Social Sciences, Kiel University and Faculty of Business Administration, University of Hamburg, Germany

CAREER

Since 10/20	Habilitation and post-doc, Institute of Economics, Faculty of Business, Economics and Social Sciences, Kiel University (Christian-Albrechts-Universität zu Kiel)
10/19 – 09/21	member of the Certification Commission for the BA and MA Study Programmes, University of Hamburg
Since 09/11	Post-doc, Institute of Statistics and Econometrics, Faculty of Business Administration, University of Hamburg, https://www.bwl.uni-hamburg.de/statistik/team/sattarhoff.html
10/19 – 11/19	research stay, Peter J. Tobin College of Business, St. John's University, New York, USA
06/18	course "Econometrics of Big Data" by Victor Chernozhukov and Christian Hansen, at the Global School in Empirical Research Methods GSERM 2018 in St. Gallen, Switzerland
10/15 – 12/17	parental leave
10/11 – 12/11	parental leave
09/10 – 09/11	parental leave
12/05 – 09/10	PhD *summa cum laude* and research assistant, Institute of Statistics and Econometrics, School of Business, Economics and Social Sciences, University of Hamburg
07/07	Summer School in Complexity Science, Imperial College London, Wye, UK
10/03 – 03/06	Student Teaching Assistant in Mathematics for Economists, University of Hamburg
10/01 – 12/05	Degree in Business Administration (Diplom-Kauffrau), graduated 1.67 (A), University of Hamburg Main subjects: Banking, Econometrics, Computer Studies Diploma thesis in Econometrics: Investigating the Predictability of Economic Time Series by Means of Chaos-Theoretical Methods

10/99 – 03/02 intermediate exam (Vordiplom) in Finance, Insurance, Banking and Stock Exchange, Bucharest Academy of Economic Studies, Romania

09/95 – 07/99 A-levels, grammar school "Ion C. Bratianu", Pitesti, Romania
Main subjects: Mathematics (A), Physics (A), Geography (A)

REFEREE ACTIVITY Journal of the Royal Statistical Society, Communications in Nonlinear Science and Numerical Simulation, zbMATH

CONFERENCE ORGANIZATION

05/07 XII. Spring Meeting of Young Economists, Hamburg, member of the Local Organising Committee

PRESENTATIONS

09/21 conference *Statistical Week 2021 – Annual Conference of the German Statistical Society*, Kiel, Germany, presentation: High-dimensional time series regressions with HAC penalty loadings

12/20 research seminar *Séminaire Cristollien d'Analyse Multifractale*, Laboratoire d'Analyse et de Mathématiques Appliquées, Université Paris Est Créteil, France, http://sites.math.u-pem.fr/scam/, presentation: Forecasting the Variability of Stock Index Returns with the Multifractal Random Walk Model for Realized Volatilities

12/20 *Research Seminar at the Institute of Information Systems*, Faculty of Business Administration, University of Hamburg, presentation: Intervention Models for Quarterly Loss Ratios in the Property Insurance Industry

09/20 *Annual Conference of the German Economic Association 2020*, presentation: Forecasting the Variability of Stock Index Returns with the Multifractal Random Walk Model for Realized Volatilities

02/20 *Research Seminar at the Institute of Economics*, Faculty of Business, Economics and Social Sciences, Kiel University, Germany, presentation: The RV-MRW model. Application to volatility forecasting in stock markets

11/19 *Research Presentation Series, Peter J. Tobin College of Business*, St. John's University, New York, USA, presentation: Underwriting cycles are real and forecastable! An intervention model for quarterly underwriting data

11/12 conference *Computational and Financial Econometrics*, Oviedo, Spain, presentation: Financial Market Efficiency during Crisis Periods - A New Perspective based on Multifractality

07/12	research seminar, Reinhard-Mohn-Institut for Business Management and Corporate Governance, Universität Witten/Herdecke, Witten, Germany, presentation: Financial Market Efficiency during Crisis Periods
09/10	*Annual Conference of the German Economic Association 2010*, Kiel, Germany, presentation: GMM Estimation of Multifractal Random Walks
04/10	research seminar *Quantitative Economic Research*, Universität Hamburg, presentation: Multifractal Modelling of Financial Volatilities. On the GMM Estimation of Multifractal Random Walks
10/09	conference *Computational and Financial Econometrics*, Limassol, Cyprus, presentation: Statistical inference for the Multifractal Random Walk model
09/08	*Mini-Colloquium on Applications of Statistical Physics in Financial Economics*, Erich Schneider Seminar, Christian-Albrechts-University in Kiel, Germany, presentation: Modelling Financial Prices by Means of a Multifractal Random Walk
11/07 - 08/12	*Research Seminar in Statistics and Econometrics*, University of Hamburg, presentations: "On the Application of Complex Theoretical Concepts in Time Series Analysis" "The Multifractal Random Walk" "On the Parameter Estimation of the Multifractal Random Walk Model" "A Method for the Evaluation of Financial Markets Efficiency Having Regard to the Multifractality of Financial Prices"

SCHOLARSHIPS AND AWARDS

05/11	Best PhD Thesis Award 2010, Department of Business Administration, University of Hamburg (sponsored by HASPA)
04/05 – 12/05	Merit Scholarship of the International Department, University of Hamburg
10/01 – 03/02	Semester Abroad Scholarship from the Copernicus support programme for Central and Eastern European students, Hamburg
10/99 – 03/02	Merit Scholarship of the Bucharest Academy of Economic Studies, Romania

SKILLS

Languages: Romanian (native), English, French, German (fluent)
Statistical software: MATLAB, R, EViews, SPSS, LaTeX, Python
eLearning software: OpenOlat, OBS Studio, OpenShot Video Editor, Zoom
Computer languages: Java, SQL, Visual Basic.Net, ABAP/4, HTML, GPSSF-II, Pascal

Hamburg, November 7, 2021

Dr. Cristina Sattarhoff