Cristina Sattarhoff

www.bwl.uni-hamburg.de/statistik/team/sattarhoff.html
Faculty of Business Administration, University of Hamburg, Germany

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

CURRENT POSITION
Habilitation, expected degree date 2021
Post-doc, Faculty of Business Administration, University of Hamburg, Germany

PUBLICATIONS

1. A Fast Algorithm for the Computation of HAC Covariance Matrix Estimators (with J. Heberle), *Econometrics* 2017, 5(1), 9
2. Impacts of Mega Sporting Events. An Exercise in Interpreting Statistically Non-Signifcant Effects (with W. Maennig and P. Stahlecker), *Hamburg Contemporary Economic Discussions* 2017, 62, Universität Hamburg
3. Forecasting Daily Variations of Stock Index Returns with a Multifractal Model of Realized Volatility (with T. Lux and L. Morales-Arias), *Journal of Forecasting* 2014, 33(7), 532-541
4. PhD Thesis: Statistical Inference in Multifractal Random Walk Models for Financial Time Series, in: E. Allgoewer, G. Hasenkamp, W. Maennig, C. Scheer and P. Stahlecker (editors), *Volkswirtschaftliche Analysen*, Frankfurt am Main 2011, Bd. 18 (Peter Lang)

WORKING PAPERS

1. GMM Estimation of Multifractal Random Walks Using an Efficient Algorithm for HAC Covariance Matrix Estimation
2. A Multifractality-Based Quantitative Measure for Financial Market Efficiency - Statistical Inference and an Application for the European Union Emissions Trading Scheme, with M. Gronwald
3. Forecasting Financial Market Volatility - the Case of the MRW and the MSM Models, with T. Lux
4. Financial Market Efficiency during Crisis Periods - A New Perspective based on Multifractality
5. Estimation Performance of Multifractal Volatility Models

EDUCATION

Since 09/11	Habilitation and post-doc, Institute of Statistics and Econometrics, Faculty of Business Administration, University of Hamburg
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)

TEACHING, UNIVERSITY OF HAMBURG

Lecturer

Since 04/13	Time Series Analysis
10/12 – 03/13	Introduction to the Linear Model I
10/12 – 03/13	Advanced Econometrics I
10/12 – 03/13	Workshop: Quantitative Methods with a Particular Emphasis on Financial Markets

Teaching Assistant

10/03 – 09/14	Time Series Analysis, Introduction to Econometrics, Econometrics I, Econometrics II, Econometrics Workshop, Mathematics for Economists

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

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

MEMBERSHIP German Economic Association (Verein für Socialpolitik)

SKILLS

Languages: Romanian (native), English, French, German (fluent)
Software: MATLAB, R, EViews, SPSS, LaTeX
Computer languages: Java, SQL, Visual Basic.Net, ABAP/4, HTML, GPSSF-II, Pascal

Hamburg, February 23, 2018

Dr. Cristina Sattarhoff