Martina Danielova Zaharieva

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EMPLOYMENT

CUNEF Universidad, Dept. of Quantitative Methods, Assistant Professor on Tenure Track, Spain 2021 – present

Erasmus University Rotterdam, The Netherlands, Assistant professor, 2018 – 2021

University of Münster, Germany, Teaching and research associate, 2013 – 2018

EDUCATION

University of Münster, Germany, Ph.D. in Economics (Dr. rer. pol.), 2013 – 2017

University of Münster, Germany, Master of Science in Economics, 2010 – 2013

University of Mannheim, Germany, Bachelor of Science in Economics, 2006 – 2009

FIELDS OF INTEREST

Bayesian econometrics, Financial econometrics, Bayesian nonparametrics, Volatility modeling, State space models and methods, Copulas, Term structure modeling, Machine learning, Forecasting

PUBLICATIONS

Virbickaitė, Audronė; Lopes, Hedibert F.; Danielova Zaharieva, Martina: "Multivariate dynamic mixed-frequency density pooling for financial forecasting," *International Journal of Forecasting*, 41(3), 1184–1198, 2025.

Naghi, Andrea A.; O'Neill, Eoghan; Danielova Zaharieva, Martina: "The benefits of forecasting inflation with machine learning: New evidence," *Journal of Applied Econometrics*, 39(7), 1321–1331, 2024.

Danielova Zaharieva, Martina; Trede, Mark; Wilfling, Bernd: "Bayesian semiparametric multivariate stochastic volatility with application," *Econometric Reviews*, 39(9), 947–970, 2020.

WORKING PAPERS

Danielova Zaharieva, Martina, Virbickaitė, Audronė and Alves Portela Santos, André, "Intraday Volatility Transmission in Global Energy Markets: a Bayesian Nonparametric Approach", Available at SSRN: https://ssrn.com/abstract=5004209, accepted for publication at *Journal of Commodity Markets*

SELECTED ACADEMIC HONOURS AND GRANTS

Research grant "Modeling and forecasting financial returns and macroeconomic variables in data-rich environments: new methods and applications" by the Spanish State Research Agency, PI A. Portela Santos, grant number PID2022-138289NB-I00, 2023-2026

SELECTED PRESENTATIONS

CONFERENCES

32nd Finance Forum, Pamplona, Spain, The 15th RCEA Bayesian Econometrics Workshop, Gran Canaria, Spain, 14th International Workshop on Bayesian Inference in Stochastic Processes (BISP), Milan, Italy, 18th International Conference on Computational and Financial Econometrics (CFE 2024), London, UK, 33rd Australia New Zealand Econometric Study Group (ANZESG) Meeting, Melbourne, Australia, 2024 Data Analysis and Policy Evaluation Workshop, University of Melbourne, Australia, Econometric Society Australasia Meeting 2024, Melbourne, Australia, European Seminar on Bayesian Econometrics (ESOBE 2024), Örebro, Sweden, 2024 ISBA (International Society for Bayesian Analysis) World Meeting, Venice, Italy, 17th International Conference on Computational and Financial Econometrics (CFE 2023), Berlin, Germany, Bayesian Nonparametrics Networking Workshop 2023, Melbourne, Australia, Financial Econometrics Meets Machine Learning (FinEML 2023), Rotterdam, The Netherlands, 6th International Conference on Econometrics and Statistics (EcoSta 2023), Tokyo, Japan, 13th International Workshop on Bayesian Inference in Stochastic Processes (BISP), Madrid, Spain, 16th International Conference on Computational and Financial Econometrics (CFE 2022), London, UK, European Seminar on Bayesian Econometrics (ESOBE 2022), Salzburg, Austria

SEMINARS

Invited seminar at the University of Strathclyde, Glasgow, Scotland (scheduled for 2026), Invited seminar at the University of Vienna, Austria (online 2021), Invited seminar at the DEA, University of the Balearic Islands (UIB), Spain (online 2021).