MARTINA DANIELOVA ZAHARIEVA

Curriculum vitae

Primary field: Econometrics

ACADEMIC POSITIONS AND AFFILIATIONS

Erasmus University Rotterdam, The Netherlands 2018 – Present
Assistant professor

Erasmus Research Institute of Management (ERIM), The Netherlands 2019 – Present
Associate member

Tinbergen Institute, The Netherlands 2019 – Present
Candidate fellow

Westfälische Wilhelms-Universität Münster, Germany 2013 – 2018
Teaching and research assistant

RESEARCH INTERESTS

Bayesian econometrics, Financial econometrics, Bayesian nonparametrics, Volatility modeling, State space models, Copulas, Term structure modeling

EDUCATION

Westfälische Wilhelms-Universität Münster, Germany 2013 – 2017
Ph.D. in Economics (Dr. rer. pol.)

Universidad Carlos III de Madrid, Spain 2017
Research visit, Statistics department

Westfälische Wilhelms-Universität Münster, Germany 2010 – 2013
Master of Science in Economics

Universidad Rey Juan Carlos de Madrid, Spain 2012
ERASMUS mobility program (Master level)

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

PUBLICATIONS

- Bayesian semiparametric multivariate stochastic volatility with an application to international stock-market co-movements. *accepted in Econometric Reviews.* (with M. Trede and B. Wilfling)

WORK IN PROGRESS

- Semiparametric Bayesian Forecasting for Copula Stochastic Volatility Model (with A. Virbickaitė and F. Goessling)
- Volatility Transmission in Global Financial Markets: A Bayesian Nonparametric Approach
- Bayesian Bernstein copula for uncorrelated dependent MGARCH errors (with M.C. Ausin)
- Multi-Country Yield Curve Modeling using No-Arbitrage Gaussian Dynamic Term Structure Models (with M. van der Wel)

TEACHING

Erasmus University Rotterdam 2018 - Present

Lecturer/Supervisor for the courses (all in English):

· Seminar financial case studies (Master level), 2020-2021
· Bayesian Econometrics in Finance (Master level), coordinator and lecturer, 2019-2021
· Introductory Case Studies in Econometrics & Operational Research (Bachelor level), 2019-2021
· Seminar in financial econometrics (Bachelor level), 2019
· Case studies in applied econometrics (Master level), 2019
· Supervision Bachelor(15+) and Master thesis(15+)

Westfälische Wilhelms-Universität Münster 2013 - 2018

Teaching assistant for the courses:

· Econometrics of Filtering (Master and PhD level), in English, Summer term 2017
· Advanced Statistics (Bachelor level), in German, Winter term 16/17
· Time Series Analysis (Master level) in English, Winter term 15/16
· Econometrics 1 (Bachlor level), in English, Winter term 13/14, 14/15
· Econometrics 2 (Bachlor level), in English and German, Summer term 13,14

Lecturer for the courses:

· Introduction to R (Master level) in English, Spring 2018 (with W. Mutschler)
· Bayesian statistics and MCMC methods (Master and PhD level) in English, Summer term 2016 (with Prof. M. Trede)
· Intensive Statistics 1 course (Bachelor level), in German, Summer term 2014, 2015, 2016, 2017, 2018, Winter term 14/15, 15/16, 16/17, 17/18 at "Wirtschaftswissenschaftliche Ferienarbeitsgemeinschaften Münster e.V."

PRESENTATIONS

2019

· European Seminar on Bayesian Econometrics (ESOBE 2019), St. Andrews, UK
· Invited Lecturer, The Bucharest University of Economic Studies, FABIZ Summer School, Romania
· 11th International Workshop on Bayesian Inference in Stochastic Processes (BISP'11), Madrid, Spain
· Netherlands Econometrics Study Group (NESG 2019), Amsterdam, The Netherlands

2018

· 12th International Conference on Computational and Financial Econometrics (CFE 2018), Pisa, Italy
· European Seminar on Bayesian Econometrics (ESOBE 2018), New Orleans, USA
· Invited seminar at the DEA, University of the Balearic Islands (UIB), Spain
· Invited seminar at the EUR, Rotterdam, The Netherlands
· ISBA World Meeting 2018, Edinburgh, UK
· Spring Meeting of Young Economists (SMYE 2018), Palma, Spain
· Mathematical and Statistical Methods for Actuarial Sciences and Finance (MAF 2018), Madrid, Spain
· Invited seminar at the Economics department, Ca' Foscari University of Venice, Italy
· Invited seminar at ZeSt, University of Bielefeld, Germany

2017

- 11th International Conference on Computational and Financial Econometrics (CFE 2017), London, UK
- European Seminar on Bayesian Econometrics (ESOBE 2017), Maastricht, The Netherlands
- 1st International Conference on Econometrics and Statistics (EcoSta 2017), Hong Kong, China
- 3rd Vienna Workshop on High-Dimensional Time Series in Macroeconomics and Finance 2017, Vienna, Austria
- Invited seminar of the Bayesian statistics working group at UC3M, Madrid (Leganes), Spain

2016

- 9th International Conference of the ERCIM Working Group on Computational and Methodological Statistics (SMStatistics 2016), Sevilla, Spain
- Workshop on Bayesian econometrics, UC3M, Madrid, Spain

2015

- 9th International Conference on Computational and Financial Econometrics (CFE 2015), London, UK
- The RCEA 9th Rimini Bayesian Workshop, Rimini, Italy

GRANTS AND SCHOLARSHIPS

Research grant from the School of Business and Economics, WWU Münster, Germany for the research visit at the Statistics department of UC3M, Spain 2017

ERASMUS Scholarship for semester abroad at the URJCM, Spain 2012

FURTHER EXPERIENCE

University of Minho, Portugal 2015
XII Summer School NIPE: New Directions in Macro-Econometric and Financial-Econometric Predictive Modeling by Francis X. Diebold

Westfälische Wilhelms-Universität Münster, Germany 2012 – 2013
Student Assistant and Teaching collaboration at the Data Processing Unit, School of Business and Economics

Mercedes-Benz Bank, Stuttgart, Germany 2010
Intern at the Risk Management division

University of Mannheim, Germany 2009
Student Assistant at the Admission office

E.ON Energy, Munich, Germany 2008
Intern at the Regional Management division

LANGUAGE SKILLS

Bulgarian (native), German (fluent), English (fluent), Spanish (good), Dutch (beginner)