CURRICULUM VITAE

FLORENTINA PARASCHIV

Personal information

Born on January 20th, 1982, in Bucharest, Romania

Nationality: Romanian, Swiss
Address: St. Gallen, Switzerland

Work experience

- Since 1st August 2021 – present: **Chair of Finance, Professor (full)** at *Zeppelin University, Friedrichshafen, Germany*
- Forthcoming: 2023 – Head of the Centre for Sustainable Finance under the umbrella of Chair of Finance, Sponsor ZF Friedrichshafen. Head of the Institute for a Sustainable Economy, *Zeppelin University, Friedrichshafen, Germany*
- Since 1st August 2021 – present: **Visiting Professor** NTNU Business School, *Norwegian University of Science and Technology (NTNU), Trondheim, Norway*
- January 2020 – August 2023: **Head of the NTNU Centre for Banking and Finance** (with focus on Fintech, Sustainable Finance, Banking, Corporate Finance), Faculty of Economics and Management, *Norwegian University of Science and Technology (NTNU), Trondheim, Norway*
- September 2017 – August 2021: **Professor (full) of Financial Economics**, Faculty of Economics and Management, NTNU Business School, *Norwegian University of Science and Technology (NTNU), Trondheim, Norway*
- February – June 2019: **Visiting term** at the *University of Cambridge, Isaac Newton Institute for Mathematical Sciences*, Simons Fellowship
- Since January 2017: **Lehrauftrag**, *University of St. Gallen, Switzerland*
- January – September 2017: **Associate Professor of Financial Economics**, Faculty of Economics and Management, *Norwegian University of Science and Technology (NTNU), Trondheim, Norway*
- August 2011 – December 2016: **Assistant Professor**, *School of Finance, Institute for Operations Research and Computational Finance, University of St. Gallen, Switzerland*
- October 2015 – March 2016: **Visiting Professor**, *Chair for Energy Trading and Finance; Exchange term in the context of the HSG Faculty Development Program, University Duisburg-Essen (campus Essen), Germany*
- February 2008 – August 2011: **Doctoral Student, Research Assistant** (Prof. Dr. Karl Frauendorfer) *Institute for Operations Research and Computational Finance, University of St. Gallen, Switzerland*
- October 2006 – February 2008: **Guest researcher, post-master studies** (Prof. Dr. Christian Ewerhart) *Institute for Empirical Research in Economics, University of Zurich, Switzerland*
- October 2005 – July 2006: **Teaching Assistant**, *Economics and Business Administration Faculty, "Babes-Bolyai" University of Cluj-Napoca (Klausenburg), Romania*

Academic calls

- December 2020: Ranked first on the competition for a Chair of Finance at the Zeppelin University, Friedrichshafen *(accepted call)*
- May 2017: Call as Professor on a Chair for Data Analytics at the Mercator School of Management, University of Duisburg-Essen, Germany *(declined call)*
- December 2015: Call as Associate Professor for Financial Economics, Norwegian University of Science and Technology (NTNU), Trondheim, Norway *(accepted)*

Education

- December 2016
  Habilitation at the University of St. Gallen, Venia Legendi in Finance:
  "Fine structure of energy markets"
- February 2008 – December 2010
  Doctor of Philosophy in Management with Emphasis in Finance
  University of St. Gallen (HSG), Switzerland
- October 2005 – July 2006
  Banking and Capital Markets (Master of Science Diploma) *magna cum laude*
  "Babes-Bolyai" University of Cluj-Napoca (Klausenburg), Romania, Economics and Business Administration Faculty
- October 2001 – July 2005
  International Economic Transactions (Diploma) *magna cum laude*
  "Babes-Bolyai" University of Cluj-Napoca (Klausenburg), Romania, Economics and Business Administration Faculty

Academic awards

- **2019 Award by the Austrian Operations Research Society** (Best Dissertation Award Daniela Escobar) for joint research on "Pricing electricity futures with distortion functions under model ambiguity"
- **2019 Awarded Simons Fellowship** for research stay at the University of Cambridge, Energy Systems program, Isaac Newton Institute for Mathematical Sciences
- **November 2016 – ECOMFIN Best Paper Award,** Energy and Commodity Finance Conference, Paris (published in Journal of Banking and Finance)
- **October 2013 – DK Gupta Memorial Best Energy Paper Award 2013,** Conference Energy Finance, Essen (published in OR Spectrum)
- **October 2006 – April 2007 Scholarship offered by the University of Zürich,** Institute for Empirical Research in Economics
- **2006 – "Romanian Young Researchers Prize"** for Bachelor Thesis *(Romanian Government)*

Other certificates

- 2004 – DALF (Diplôme Approfondi de Langue Française) *(International French Certificat)*
- 2001 – Violinist National Certificate

Ongoing PhD supervision

- Rayan Ayari (at the Zeppelin University with focus on FinTech)
- Christoph Halser (at NTNU Business School with focus on Energy and Commodity Finance)
- Doga Alkan (at the University of St. Gallen with focus on Finance)
- Ishwar Katri (co-supervision at NTNU Business School with focus on Corporate Finance)
- MD Rajib Kamal (co-supervision at NTNU Business School with focus on Green Finance)

Former PhD students and Postdoc (main supervision)

- Marianna Russo (former Postdoc at NTNU Business School): Call as Assistant Professor at NEOMA Paris
- Ranik Raaen Wahlstrøm (former PhD student at NTNU Business School with focus on Corporate Finance, Fintech, Term Structure Models): Call as Associate Professor for Business Analytics at NTNU
- Wei Li (former PhD student at NTNU Business School with focus on Energy Finance, Fintech): Call as Postdoc at the University of Singapore
- Akarsh Kainth (former co-supervised PhD student at NTNU Ålesund)
- Endre Jo Reite (former co-supervised PhD student at BN Bank Trondheim and NTNU)

Fellowships and visiting terms

- May/June 2023 – Research Grant Technical University of Denmark, Department of Technology, Management and Economics
- May – September 2020 – Research exchange at the **Swiss Institute for Banking and Finance**, University of St. Gallen, Switzerland
- March - May 2019 – Simons Fellowship for research stay at the **Isaac Newton Institute**, University of Cambridge (UK)
- November 2016 – Visiting Term ESSEC Business School, Paris. Prof. Andrea Roncoroni
- July 2014 and March 2015 – **Visiting Terms London Business School**, Management Science and Operations Group, Prof. Derek Bunn
- April 2015 – **Fellowship University Duisburg-Essen**, Chair for Energy Trading and Finance, Prof. Rüdiger Kiesel
- May 2015 – **Fellowship Norwegian University of Science and Technology, Trondheim**, Prof. Stein-Erik Fleten, Prof. Sjur Westgaard
- May 2015 – **Visiting Term University of Vienna**, Department of Statistics and Operations Research, Prof. Georg Pflug
- June 2015 and August 2016 – **Visiting Term University of Oslo**, Department of Mathematics, Prof. Fred Espen Benth
- 2015 – **Research Fellow, University of Cologne**, Institute of Energy Economics

Memberships of scientific committees

2017 – present	Member of the scientific committee of the “Energie-Forschungsgespräche Disentis” hosted by the AlpenForce Foundation
2017 – present	Member of the scientific board of the University of St. Gallen for the Swisspower Open Innovation Platform
2015 – present	Founding Member of the Energy Finance Association
2014 – present	Member of the scientific committee of the Competence Center for Energy Management at the University of St. Gallen

Publications in scientific journals

1) Wahlstrøm, R.R., Paraschiv, F. & Schmid, M. (2023). Bankruptcy Prediction of Privately Held SMEs: A Study of Input Variables Using Feature Selection Methods. Under review in **Contemporary Accounting Research**. Available at: SSRN: https://ssrn.com/abstract=3911490 or http://dx.doi.org/10.2139/ssrn.3911490

2) Böhnke, V., Ongena, S., Paraschiv, F., & Reite, E.J. (2023). Back to the Roots of Internal Credit Risk Models: Why Do Banks' Risk-Weighted Asset Levels Converge over Time? First round R&R in **Journal of Banking and Finance.**

3) Reite, E.J, Paraschiv, F. & Ongena, S. (2023). Determinants of Price Discrimination and Switching Mortgage Provider in Times of Regulation and Digitalization. First round R&R in **Journal of Empirical Finance.** Available at SSRN: https://ssrn.com/abstract=3935746 or http://dx.doi.org/10.2139/ssrn.3935746
4) Halser, C., Paraschiv, F., & Russo, M. (2023). Natural Gas Markets on Three Continents. First round R&R in **Journal of Commodity Markets**.
5) Li, W., Paraschiv, F. & Sermpinis, G. (2022). A Data-driven Explainable Case-based Reasoning Approach for Financial Risk Detection. **Quantitative Finance.** https://doi.org/10.1080/14697688.2022.2118071
6) Halser, C., & Paraschiv, F. (2022). Pathways to Overcoming Natural Gas Dependency on Russia—The German Case. **Energies**, *15*(14), 4939. https://doi.org/10.3390/en15144939
7) Mas Urquijo, I. & Paraschiv, F. (2022). Cross-border Effects between the Spanish and French Electricity Markets: Asymmetric Dynamics and Benefits in the Light of European Market Integration. **The Energy Journal**, Vol. 44, No. 4. DOI: 10.5547/01956574.44.4.imas
8) Li, Wei; Paraschiv, Florentina. (2022) Modelling the Evolution of Wind and Solar Power Infeed Forecasts. **Journal of Commodity Markets,** Vol. 25, 100189.
9) Wahlstrøm, R.R., Paraschiv, F. & Schürle, M. (2022). A Comparative Analysis of Parsimonious Yield Curve Models with Focus on the Nelson-Siegel, Svensson and Bliss Versions. **Computational Economics**, 59, 967–1004.
10) Kremer, M., Kiesel, R., Paraschiv, F. (2021): The impact of renewable energies for continuous intraday electricity trading, **Philosophical Transactions of the Royal Society A**, vol. 379 (2202).
11) Kremer, M., Kiesel, R. & Paraschiv, F. (2020). Intraday Electricity Pricing of Night Contracts. **Energies**. vol. 13 (17).
12) Paraschiv, Florentina; Mohamad, Dima. (2020) The Nuclear Power Dilemma—Between Perception and Reality. **Energies**. vol. 13 (22).
13) Paraschiv, F., Reese, S.M., Ringkjøb Skjelstad, M. (2020). Portfolio Stress Testing Applied to Commodity Futures. **Computational Management Science** https://doi.org/10.1007/s10287-020-00370-9
14) Kiesel, R., Paraschiv, F. & Sæthero, A. (2019). On the construction of price forward curves for electricity, **Computational Management Science,** 16, 345-369.
15) Paraschiv, F., Frauendorfer, K., Schürle, M. (2018). Cross-border effects on Swiss electricity prices in the light of the energy transition. **Energies**, 11 (9), 2188.
16) Spada, M., Paraschiv, F., Burgherr, P. (2018). A comparison of risk measures for accidents in the energy sector and their implications on decision-making strategies. **Energy**, 154, 277-288
17) Benth, F.E. & Paraschiv, F. (2018). A space-time random field model for electricity forward prices, **Journal of Banking and Finance,** 95, 203-216. (**Best Paper Award**, ECOMFIN, Paris 2016).
18) Aepli, M.D., Füss, R., Henriksen, T.E. & Paraschiv, F. (2017). Modelling the multivariate dynamic dependence structure of commodity futures portfolios, **Journal of Commodity Markets**, 6, 66-87.
19) Kiesel, R. & Paraschiv, F. (2017). Econometric analysis of 15-minute intraday electricity prices, **Energy Economics**, 64, 77-90.
20) Hagfors, L.I., Paraschiv, F., Prokopczuk, M. & Westgaard, S. (2016) Prediction of extreme price occurrences in the German day-ahead electricity market, **Quantitative Finance**, 16(12), 1929-1948.
21) Hagfors, L.I., Molnar, P., Paraschiv, F. & Westgaard, S. (2016). Using quantile regression to analyze the effect of renewables on EEX price formation, **Renewable Energy and Environmental Sustainability**, 32(1), DOI: 10.1051/rees/2016036.

22) Keles, D., Scelle, J., Paraschiv, F. & Fichtner, W. (2016). Extended forecast methods for day-ahead electricity spot prices applying artificial neural networks (ANN), **Applied Energy**, 162, 218-230.
23) Paraschiv, F., Hadzi-Mishev, R. & Keles, D. (2015). Extreme Value Theory for heavy-tails in electricity prices. **Journal of Energy Markets**, 9(2), 21-50.
24) Paraschiv, F., Mudry, P.-A. & Andries, A. (2015). Stress testing techniques for portfolios of commodity futures, using extreme-value theory and copulas, **Economic Modeling**, 50, 9-18.
25) Paraschiv, F., Fleten, S.-E. & Schürle, M. (2015). A spot-forward model for electricity prices with regime shifts. **Energy Economics**, 47, 142-153.
26) Paraschiv, F., Erni, D. & Pietsch, R. (2014). The impact of renewable energies on EEX day-ahead electricity prices. **Energy Policy**, 73, 196-210.
27) Kovacevic, R. & Paraschiv, F. (2014). Medium-term planning for thermal electricity production. **OR Spectrum**, 36(3), 723-759. (**Best Paper Award**, Conference Energy Finance, Essen 2013).
28) Daviou, A. & Paraschiv, F. (2014). Investors' behavior under changing market volatility. **Journal of Investing**, 23(2), 96-113.
29) Paraschiv, F. (2013). Adjustment policy of deposit rates in the case of Swiss non-maturing savings accounts. **Journal of Applied Finance & Banking**, 3(2), 271-323.
30) Paraschiv, F. (2012). Modeling non-maturing savings volumes. **Economics and Finance Review**, 2(5), 100-105.

Papers under review in scientific journals and working papers

1) Escobar, D., Paraschiv, F. & Schürle, M. (2022). Pricing electricity futures with distortion functions under model ambiguity. (Awarded by the Austrian Operations Research Society). Under review.
2) Paraschiv, F., Bunn, D. & Westgaard, S. (2022). Estimation and Application of Fully Parametric Multifactor Quantile Regression with Dynamic Coefficients. Available at SSRN: https://ssrn.com/abstract=2741692
3) Patriarca, C., Russo, M. & Paraschiv, F. (2022). Design Thinking Behind Vehicle-to-Grid: Smart Charging Parking for Urban Areas. Under review.
4) Benth, F.E., Paraschiv, F., Russo, M. (2022) A Multifactor Random Field Model for the Term Structure of Interest Rates. Work in progress.
5) Paraschiv, F., Russo, M. (2022). Do Corporate Green Bonds Fetch a Greenium? Work in progress.
6) Ayari, R., Paraschiv, F. (2022). Optimal Asset Allocation with Q-Actor-Critic. Work in progress.

Book contributions

1) Westgaard, S., Paraschiv, F., Lassesen, E.L. & Naustdal, I. (2019). Forecasting Price Distributions in the German Electricity Market, in Advances in Applied Financial Econometrics. **International Financial Markets**, Volume 1. Routledge 2019 ISBN 9781138060920, 11-35.
2) Paraschiv, F., & Schürle, M. (2018). Replication of non-maturing products in a low interest rate environment. In A. Bohn, M. Elkenbracht (eds.): **The Handbook of Asset and Liability Management in Banking**, Risk Books, 2nd Edition, 191-236.
3) Paraschiv, F., Frauendorfer, K., Schürle, M., (2017). Econometric analysis of the determinants of electricity wholesale prices in Switzerland and Germany, Report Financed by the Swiss Federal Office of Energy.
4) Celik, G., Frauendorfer, K. & Paraschiv, F. (2014). Joint dynamics of European and American oil prices. In M. Prokopczuk (ed.): **Energy Pricing Models: Recent Advances, Methods, and Tools**, published by Palgrave Macmillan, 2014, 43-95, ISBN 978-1-137-37734-0.

5) Mudry, P.-A. & Paraschiv, F. (2014). Stress testing techniques for portfolios of commodity futures, using extreme-value theory and copulas. In R.J. Fonseca et al. (eds.): **Computational Management Science. Lecture Notes in Economics and Mathematical Systems, 682,** DOI 10.1007/978-3-319-20430-7_3.
6) Paraschiv, F. (2013). Price dynamics in electricity markets. In R. M. Kovacevic, G. Ch. Pflug, M. T. Vespucci (eds.): **Risk Management in Energy Production and Trading**, 57-111, ISBN 978-1-4614-9034-0.
7) Paraschiv, F., & Schürle, M. (2013). Optimizing risk and return of non-maturing products by dynamic replication. In A. Bohn, M. Elkenbracht (eds.): **The Handbook of Asset and Liability Management in Banking**, Risk Books, 139-185, ISBN 978-1-78272011-9.

Books

1) Fleten, S.-E., Paraschiv, F. (2020). **Editorial: Special issue of the Computational Management Science Journal** (15th conference on Computational Management Science, NTNU), Springer, https://doi.org/10.1007/s10287-020-00372-7.
2) Paraschiv, F. (2011). **Modeling client rates and volumes of the non-maturing savings accounts.** Bank- und Finanzwirtschaftliche Forschungen, Haupt Verlag, Bern, ISBN 978-3-258-07706-2.
3) Paraschiv, F. (2006). **Creare si deturnare de comert ca urmare a extinderii UE – analiza econometrica** (Econometric analysis on the effects of trade diversion and trade creation as a consequence of the EU enlargement) – Publisher: LUMEN Iasi, ISBN 973-7766-45-8.

Webinars

1) Paraschiv, F. (2019). **Econometrics of Intraday Electricity Prices**. University of Cambridge, Isaac Newton Institute: https://gateway.newton.ac.uk/presentation/2019-05-01/25712
2) Paraschiv, F. (2017**). Random field models for energy forwards**. ESSEC Business School, Paris-Cergy: https://www.youtube.com/watch?v=kFV_p8tJh-s&feature=youtu.be

Project Acquisition

1) Personal Mobility Grant **(10`000 EUR)**: Research stay at the Technical University of Denmark (DTU), Copenhagen, May and June 2023.

2) Ideenwettbewerb, Winning Project, 2022: Centre for Sustainable Finance at Zeppelin University, under the umbrella of the Chair of Finance, sponsored by ZF Friedrichshafen **(1`250`000 EUR), 2023—2028.**

3) EU Grant COST ACTIONS 2020–2025, Fintech and Artificial Intelligence in Finance – Towards a transparent financial industry:
https://www.cost.eu/actions/CA19130/#tabs|Name:overview
Leader WP1 for Norway: Transparency in FinTech

4) EU Grant Horizon 2018—2022, +CityxChange (2018), (**1'000'000 NOK**) project partner: http://cityxchange.eu/

5) NTNU FINTECH Study Program (2020--2025) financed by Sparebank 1 SMN (**2'000'000 NOK**)

6) Research grant Adolf Øiens donasjonsfond (January 2020), **200'000 NOK** (20'000 EUR), FINTECH

7) Grant funded by the Norwegian Finance Initiative (NFI) to build a **PhD Summer School of Finance (2019)** at NTNU Business School (**50'000 USD**)

8) **Simons Fellowship**, research stay at the Isaac Newton Institute, University of Cambridge (UK), March – May 2019

9) NTNU Research Grant **6 million NOK** (600'000 EUR) (2 PhD positions financed for 3 years) (February 2018): *Financial challenges for the integration of short-term electricity markets* with Stein-Erik Fleten

10) Research grant Adolf Øiens donasjonsfond (March 2018), **100'000 NOK** (10`000 EUR), *Energizing new computational frontiers*

11) Swiss Federal Office of Energy SFOE, Research programme Energy-Economy-Society (EWG), 2016. Grant of **120’000 CHF** for the research proposal: *Econometric analysis of the determinants of electricity wholesale prices*

12) Joint grant with the University of Vienna of **40'000 EUR** (2010-2013) *Energy Policies and Risk Management for the 21st Century*

13) Member of the Swiss Competence Center for Research in Energy, Society and Transition, SCCER CREST, Work package 3

Organization of conferences

2023	Organizer of the PhD Summer School, Zeppelin University, Germany
2021, 2022	Organizer of the PhD Workshop in Banking and Finance, NTNU Business School
2019	Organizer of the PhD Summer School in Finance at NTNU, funded by Norwegian Finance Initiative (30 PhD students, international)
2018	Co-chair of the Conference on Computational Management Science, NTNU Trondheim, https://www.ntnu.edu/cms2018/
2018	Organizer of the 1st Winter Finance Workshop in Oppdal, Norway, 1st and 2nd March
2016	Organizer: Energy Research Workshop Disentis, Switzerland (50 participants)2014 Organizer: Energy Finance Christmas Workshop, 4th Edition, St. Gallen, Switzerland (20 participants)
2014	Organizer: Finance Seminar Series, University of St. Gallen, Switzerland (20 speakers)

Commissions of trust, editorial board journals

October 2022	PhD Committee University of Hamburg, Germany
July 2022	PhD Committee Kristiania University College, Norway
May 2022	PhD Committee Technical University of Danemark
2018 – 2019	Guest Editor for the Computational Management Science Journal (Springer);
2016 - present	Editorial Board: Associate Editor for the Journal of Commodity Markets (Elsevier);
2018	PhD Committee University of Bodø, Norway;
2011 - present	Reviewer for the following scientific journals: Journal of Banking and Finance, Quantitative Finance; Operations Research, Energy Economics, Energy, Energy Journal, Energy Policy, Energy Systems, Applied Energy, Journal of Energy Markets, Journal of Commodity Markets, OR Spectrum, European Journal of Operational Research.

Conferences and scientific talks (selective items)

- May 2023: **Invited Talk**: DTU Copenhagen, Department of Technology, Management and Economics, *Sustainable Finance Trends*
- June 2022: **Plenary Talk** Conference on Climate, Weather and Carbon Risk in Energy and Finance, University of Oslo, *Sustainability risks for financial markets*
- June 2022: **Invited Talk** Technical University of Danemark, DTU, Wind Research Group: *Sustainable Finance Trends – Reshaping the Markets*
- May 2022: **Plenary Talk** Alexandru Ioan Cuza University of Iasi, Romania| Keynote Vortrag: "Sustainable Finance Trends Reshaping the Markets"| auf der Konferenz: EUFIRE 2022.
- April 2022: Eastern Finance Association Meeting, Washington DC.
- March 2022: **Plenary Talk** 24th International Conference Economic Competitiveness and Sustainability, Mendel University, Brno. *Sustainable Finance Trends Reshaping the Markets*
- October 2021: FMA Annual Meeting, Denver.
- May 2021, May 2022: **Organizer** of the Workshop for Banking and Finance at NTNU Business School
- October 2020, 2022: **Organizer** of the NTNU Business School Conference, NTNU Trondheim
- September 2019: **Organizer** PhD Summer School in Trondheim, Norway (30 students, international)
- May 2018: **Organizer** of the XV CONFERENCE ON COMPUTATIONAL MANAGEMENT SCIENCE (CMS 2018), NTNU **Trondheim** (co-organizer Stein-Erik Fleten)
- March 2018: **Organizer** of the 1st Winter Finance Workshop in **Oppdal**, Norway, 1st and 2nd March.
- Energy Finance Christmas Workshop, **Bolzano**, December 2018: *Identification of Distortion Functions in Energy Markets* (with Daniela Escobar, University of Vienna).
- NTNU Department of Economics, **Trondheim**, Invited talk, November 2018: "Energy Transition Reflected in Pricing Electricity".
- NTNU Business School, **Trondheim**, Research Seminar, August 2017: *Estimation and Application of Fully Parametric Multifactor Quantile Regression with Dynamic Coefficients*.
- NTNU Department of Mathematical Sciences, **Trondheim**, invited talk, 2017: *Estimation and Application of Fully Parametric Multifactor Quantile Regression with Dynamic Coefficients*.
- Research Seminar University of **Oslo**, Center of Applied Mathematics, invited talk, 2016: Estimation and Application of Fully Parametric Multifactor Quantile Regression with Dynamic Coefficients. Application to Electricity Prices.
- Energy Finance Christmas Workshop, **Essen**, December 2016: *A time-space random field model for forward prices.*
- Energy and Commodity Finance Conference, **Paris**, 2016: *A structural model for electricity forward prices.*
- Commodity Finance Conference **Hannover**, 2016: *A fully parametric approach for quantile regressions with time-varying coefficients.*
- 19th European Conference on Mathematics for Industry, **Santiago de Compostela**, 2016: *A fully parametric approach for quantile regressions with time-varying coefficients.*
- Seminar Energy and Finance University of **Duisburg-Essen**, Germany, (invited talk), 2016: *A structural model for electricity forward prices.*
- Science meets Social Science (S3), Invited Talk University of **Wroclaw**, 2016: *A structural model for electricity forward prices.*
- Energy Research Workshop **Disentis**, Switzerland, 2016: *Optimization of hydro storage systems and indifference pricing of power contracts.*
- Energy Finance Christmas Workshop, **Paris**, 2015: *A fully parametric approach for quantile regressions with time-varying coefficients.*

- Energy Finance Conference, **London**, 2015: *A fully parametric approach for quantile regressions with time-varying coefficients.*
- International Conference on Operations Research, **Vienna**, 2015: *A fully parametric approach for quantile regressions with time-varying coefficients.*
- Conference on Stochastic Models, Statistics and their Applications, **Wroclaw**, 2015: *Optimization of hydro storage systems and indifference pricing of power contracts.*
- **Organizer**: Energy Finance Christmas Workshop, **St. Gallen**, 2014: *Indifference pricing of non-standard power contracts.*
- Seminar Series Energy and Finance, University **Duisburg-Essen**, invited talk, 2014: *A spot-forward model for electricity prices with regime shifts.*
- Imperial College, **London**, invited talk, 2014: *Medium-term planning for thermal electricity production.*
- ETH Zürich, invited talk, 2014. *Medium-term planning for thermal electricity production.*
- Energy Finance Conference, **Erice**, 2014: *The impact of renewable energies on EPEX day-ahead electricity prices.*
- 5th International Disaster and Risk Conference, **Davos**, 2014: *Stress-testing for portfolios of commodities.*
- International Federation of Operational Research Societies (IFORS), **Barcelona**, 2014: *Medium-term planning for thermal electricity production.*
- 11th International Conference on Computational Management Science, **Lisbon**. 2014: *Stress-testing for portfolios of commodities.*
- 3rd Energy Finance Christmas Workshop, **Oslo**, 2013: *A spot-forward model for electricity prices with regime shifts.*
- Conference Energy Finance, **Essen**, 2013: *Medium-term planning for thermal electricity production.*
- Workshop on Risk Management in Energy Production and Trading, **Vienna**, 2013*: Price dynamics in electricity markets.*
- International Conference in Stochastic Programming, **Bergamo**, 2013: *Medium-term planning for thermal electricity production.*
- International Symposium in Mathematical Programming, **Berlin**, *(Session organizer)*, 2012*: Modeling negative electricity prices.*
- Operations Research Conference, **Zürich**, 2011: *Modeling client rate and volumes of non-maturing accounts.*
- Computational Management Science Conference, **Vienna**, 2010: *Modeling the rigidity of the client rate of non-maturing savings accounts.*
- Invited Lecture, University of **Vienna**, 2010: *Distinguished price-dynamics in energy trading - application on gas market*
- Computational Management Science Conference, **Geneva**, 2009: *Modeling client rate and volumes of non-maturing savings accounts.*

Languages

- **English** (excellent)
- **German** (fluent)
- **French** (fluent)
- **Italian** (very good)
- **Norwegian** (beginner)
- **Romanian** (mother tongue)

Hobbies: Playing violin, musicology, dancing, hiking