

## CURRICULUM VITAE

# FLORENTINA PARASCHIV

### Personal information

Born on January 20<sup>th</sup>, 1982, in Bucharest, Romania

**Nationality:** Romanian, Swiss

**Address:** St. Gallen, Switzerland



### Work experience

- Since 1<sup>st</sup> August 2021 – present: **Chair of Finance, Professor (full)** at *Zeppelin University, Friedrichshafen, Germany* and **Professor II** at *NTNU Business School, Norway*.
- Since January 2020: **Head of the NTNU Centre for Banking and Finance** (with focus on Central Banking, Fintech, Green Finance, 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, Wind Research Group
- 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) 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**.
- 2) 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>
- 3) Halser, C., Paraschiv, F., & Russo, M. (2023). Natural Gas Markets on Three Continents. First round R&R in **Journal of Commodity Markets**.
- 4) 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>
- 5) 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>

- 6) 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](https://doi.org/10.5547/01956574.44.4.imas)
- 7) Li, Wei; Paraschiv, Florentina. (2022) Modelling the Evolution of Wind and Solar Power Infeed Forecasts. **Journal of Commodity Markets**, Vol. 25, 100189.
- 8) 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.
- 9) 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 (2020).
- 10) Kremer, M., Kiesel, R. & Paraschiv, F. (2020). Intraday Electricity Pricing of Night Contracts. **Energies**. vol. 13 (17).
- 11) Paraschiv, Florentina; Mohamad, Dima. (2020) The Nuclear Power Dilemma—Between Perception and Reality. **Energies**. vol. 13 (22).
- 12) 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>
- 13) Kiesel, R., Paraschiv, F. & Sæthero, A. (2019). On the construction of price forward curves for electricity, **Computational Management Science**, 16, 345-369.
- 14) 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.
- 15) 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
- 16) 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).
- 17) 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.
- 18) Kiesel, R. & Paraschiv, F. (2017). Econometric analysis of 15-minute intraday electricity prices, **Energy Economics**, 64, 77-90.
- 19) 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.
- 20) 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.
- 21) 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.
- 22) 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.
- 23) 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.
- 24) Paraschiv, F., Fleten, S.-E. & Schürle, M. (2015). A spot-forward model for electricity prices with regime shifts. **Energy Economics**, 47, 142-153.
- 25) Paraschiv, F., Erni, D. & Pietsch, R. (2014). The impact of renewable energies on EEX day-ahead electricity prices. **Energy Policy**, 73, 196-210.
- 26) 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).

- 27) Daviou, A. & Paraschiv, F. (2014). Investors' behavior under changing market volatility. **Journal of Investing**, 23(2), 96-113.
- 28) 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.
- 29) 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) Wahlstrøm, R.R., Paraschiv, F. & Schmid, M. (2022). Bankruptcy Prediction of Privately Held SMEs: A Study of Input Variables Using Feature Selection Methods. Available at SSRN: <https://ssrn.com/abstract=3911490> or <http://dx.doi.org/10.2139/ssrn.3911490>
- 2) Reite, E.J, Paraschiv, F. & Ongena, S. (2022). Determinants of Price Discrimination and Switching Mortgage Provider in Times of Regulation and Digitalization. Under review. Available at SSRN: <https://ssrn.com/abstract=3935746> or <http://dx.doi.org/10.2139/ssrn.3935746>
- 3) Böhnke, V., Ongena, S., Paraschiv, F., & Reite, E.J. (2022). Back to the Roots of Internal Credit Risk Models : Why Do Banks' Risk-Weighted Asset Levels Converge over Time? Available at: [EFMA 2021 stage-2049 question-Full Paper id-150.pdf \(efmaefm.org\)](https://www.efmaefm.org/EFMA-2021-stage-2049-question-Full-Paper-id-150.pdf)
- 4) 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.
- 5) 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>
- 6) Patriarca, C., Russo, M. & Paraschiv, F. (2022). Design Thinking Behind Vehicle-to-Grid: Smart Charging Parking for Urban Areas. Under review.
- 7) Benth, F.E., Paraschiv, F., Russo, M. (2022) A Multifactor Random Field Model for the Term Structure of Interest Rates. Work in progress.
- 8) Paraschiv, F., Russo, M. (2022). Do Corporate Green Bonds Fetch a Greenium? Work in progress.
- 9) 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, 2<sup>nd</sup> 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](https://www.youtube.com/watch?v=kFV_p8tJh-s&feature=youtu.be)

## Project Acquisition

- 1) Personal Mobility Grant (**25'000 EUR**): Research stay at the Technical University of Denmark (DTU), Copenhagen, May and June 2023.
- 2) Ideenwettbewerb, Winning Project, 2022: Centre for Green Finance at Zeppelin University, under the umbrella of the Chair of Finance (**3'500'000 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

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|------------|---|
| 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, <a href="https://www.ntnu.edu/cms2018/">https://www.ntnu.edu/cms2018/</a>                           |
| 2018       | Organizer of the 1 <sup>st</sup> Winter Finance Workshop in Oppdal, Norway, 1 <sup>st</sup> and 2 <sup>nd</sup> March   |
| 2016       | Organizer: Energy Research Workshop Disentis, Switzerland (50 participants)<br>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

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|----------------|---|
| October 2022   | PhD Committee University of Hamburg, Germany  |
| July 2022      | PhD Committee Kristiania University College, Norway   |
| May 2022       | PhD Committee Technical University of Denmark   |
| 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)

- 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 Denmark, 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 1<sup>st</sup> Winter Finance Workshop in **Oppdal**, Norway, 1<sup>st</sup> and 2<sup>nd</sup> 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*.
- 19<sup>th</sup> 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.*
- 5<sup>th</sup> 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.*
- 11<sup>th</sup> 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