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EDUCATION

- 2007 - 2010 **PhD in Economics and Management of Technology**, Università degli Studi di Bergamo, Italy
Dissertation: "Modelling and testing for jumps in the prices of financial assets"; Advisors : Giovanni Urga, Andrea Salanti
- 2003 - 2004 **M.Sc. in Quantitative Economics and Finance**, "Babeş- Bolyai" University of Cluj-Napoca, Romania; Faculty of Economics and Business Management
Dissertation: "An Empirical Study of The Weak Form of Informational Efficiency at the Romanian Stock Exchange"
- 1999 - 2003 **B.A. Finance** (Banks and Stock Exchanges), "Babeş- Bolyai" University of Cluj-Napoca, Romania; Faculty of Economics and Business Management
Dissertation: "The Estimation of the Market Risk at the Bucharest Stock Exchange."
- 1999 - 2004 **B.A. Management of the European Institutions**, "Babeş- Bolyai" University of Cluj-Napoca, Romania; Faculty of Economics and Business Management

RESEARCH FIELDS

Empirical derivatives pricing, high frequency econometrics, empirical finance, empirical macro-finance, simulation-based inference.

PUBLISHED PAPERS

"Identifying jumps in financial assets: a comparison between nonparametric jump tests" (May 2012, Journal of Business and Economic Statistics, Volume 30, Issue 2, pages 242-255; with G. Urga)

WORKING PAPERS

"Quantifying the transmission of European sovereign default risk", (2018, formerly "A Hawkes model of the transmission of European sovereign default risk", with T. Holden, submitted to QE);

"Locally powerful test combination in finite samples" (2017, with T. Holden);

"Bootstrap methods for jump tests" (2017)

"Jumps and price discovery in the US Treasury market" (2015, with G. Urga);

ACADEMIC APPOINTMENTS

- September 2018-present Visiting researcher Deutsche Bundesbank, Frankfurt, Germany
- September 2011-August 2018 Lecturer in Economics, University of Surrey, UK
- August 2015-February 2016 Visiting scholar at University of Washington, Department of Economics
- April 2010-August 2011 Post Doctoral Researcher, Cass Business School, City University of London; UK
- January 2008 – March 2010 Research Associate to Centre of Econometric Analysis, Cass Business School, City University of London; UK
- October 2004 – February 2007 Research and teaching assistant, Statistics, “Babeş- Bolyai” University of Cluj-Napoca, Romania; Faculty of Economics and Business Management

PRESENTATIONS

- August 2018 EEA-ESEM Cologne, Germany
- June 2018 11th conference of the Society for Financial Econometrics (SOFIE)
- October 2017 Econometrics seminar, School of Economics, University of Surrey, UK.
- August 2017 EEA-ESEM, Lisbon, Portugal.
- July 2017 Annual Scientific Conferences of Romanian Academic Economists from Abroad (ERMAS), Cluj, Romania.
- January 2017 Seventh Italian Congress of Econometrics and Empirical Economics (ICEEE), Messina, Italy.
- August 2016 EEA-ESEM, Geneva, Switzerland.
- June 2016 22nd International Conference in Computing in Economics and Finance (CEF), Bordeaux, France.
- April 2016 Fourth International Symposium in Computational Economics and Finance, Paris, France.
- December 2015 Econometrics Workshop at University of Washington, Seattle, USA.
- October 2015 Kogod School of Business, American University, DC, USA.
- July 2015 Econometrics seminar, School of Economics, University of Surrey, UK.
- June 2015 21st CEF, Taipei, Taiwan.
- December 2014 8th International Conference on Computational and Financial Econometrics (CFE), Pisa, Italy.
- September 2014 15th OxMetrics User Conference, London, UK.

August 2014 EEA-ESSEM, Toulouse, France.
December 2013 Econometrics seminar, School of Economics, University of
Surrey, UK
June 2013 19th CEF, Vancouver, Canada.
May 2013 Discussant Empirical Finance Workshop, Centre for Empirical
Finance, Brunel University, London.
December 2012 6th CFE Oviedo, Spain.
June 2012 18th CEF, Prague, the Czech Republic.

TEACHING EXPERIENCE

Corporate Finance; Financial Economics; Intermediate Econometrics; Statistics (undergraduate).

Financial Econometrics; Intermediary and Advanced Mathematics and Statistics (MSc).

PRE-PHD PUBLICATIONS

"Financial Scoring: a Literature Review and Experimental Study", *Economic and Business Review*, Volume 10, No. 1, pg 53-68, 2008 (with Cristian Dragos and Simona Dragos);

"Purchasing Power Parity in Transition Economies: Domestic Currency against the Euro", *Studia Universitatis Babes-Bolyai Oeconomica*, Volume 1, pg. 3-14, 2007 (with Dorina Lazar);

"Testing Purchasing Power Parity in Romania", *Studia Universitatis Babes-Bolyai Oeconomica*, Volume 51, No. 1, pg. 37 - 46, 2006 (with Dorina Lazar).