



Anastasija Tetereva

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1 Personal Data

PLACE AND DATE OF BIRTH : Riga, Latvia, 31 October 1986

2 Education

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| MAR 2013 - JAN 2018 | PhD in ECONOMICS AND FINANCE, University of St. Gallen , St. Gallen, Switzerland
<i>Major: Finance</i> — Supervisor: Prof. Francesco AUDRINO
Thesis: "Essays on Multivariate Modelling of Financial Markets Using Copula and Sentiment Networks" |
| OCT 2010 - NOV 2012 | Master Degree in STATISTICS, Humboldt University , Berlin, Germany
<i>Major: Financial Econometrics and Multivariate Statistics</i>
Thesis: "Flexible Spatial Models on the Example of Temperature in China"
— Supervisors: Prof. Ostap OKHRIN and Prof. Wolfgang K. HAERDLE
GPA: 1.5/1 — THESIS: 1.3/1 |
| SEP 2005 - JUN 2010 | Diploma in MATHEMATICS, University of Latvia , Riga, Latvia
<i>Major: Statistics</i>
Thesis: "Data Mining Techniques in Classification" — Supervisor: Prof. Janis VALEINIS
GPA: 9.13 / 10 — THESIS: 10 / 10 |
| SPRING 2008 | Exchange Semester at the Technical University of Kaiserslautern , Kaiserslautern, Germany |
| JUNE 2005 | Riga Secndary School No 10 , GPA: 9.625 / 10 |

3 Work Experience

<i>Current</i>	PostDoc for the Consultancy in Empirical Research Methods at the SWISS INSTITUTE FOR EMPIRICAL ECONOMIC RESEARCH, UNIVERSITY OF ST. GALLEN, St. Gallen, Switzerland
FEB 2018	Consulting on application of IT as part of research work with a focus on cloud computing. A second topic in consulting is financial econometrics, time series models, sentiment analysis, high-frequency data, and big data analysis.
FEB 2013 - JAN 2018	Research Assistant at the UNIVERSITY OF ST. GALLEN St. Gallen, Switzerland Contribution to the research projects. Preparing data, articles, reports, presentations. Supervising undergraduate students in research projects. Acting as mediator between undergraduate students and faculty researchers. — Advisor: Prof. Francesco AUDRINO
JAN 2011 - NOV 2012	Consultor at the FREE UNIVERSITY OF BERLIN, Berlin, Germany Statistical consulting for Master and PhD students in Economics, Psychology and Biology. Supervision of empirical research.
JAN 2009 - OCT 2010	Analyst-Statistician at SWEDBANK, Riga, Latvia Modeling of customer behavior, business intelligence, automatizing the business decision making process. Risk analysis.
JUN 2007 - DEC 2008	Software Engineer at the UNIVERSITY OF LATVIA, Riga, Latvia Semiparametric modeling in medicine. Comparing the properties of statistical tests.

4 Teaching experience

<i>Current</i>	Teaching Assistant at the UNIVERSITY OF ST. GALLEN, St. Gallen, Switzerland
FEB 2013	Statistics, Microeconomics I and II, Macroeconomics I and II
<i>Current</i>	Lecturer at the UNIVERSITY OF LATVIA, Riga, Latvia
SEP 2014	Teaching Master's level course "Multivariate Statistical Analysis"
AUG 2013 - SEP 2013	Lecturer at the UNIVERSITY OF ST. GALLEN, St. Gallen, Switzerland Master's level introductory course in Statistics
OCT 2012 - JAN 2014	Lecturer at STEINBEIS-TRANSFER-INSTITUT, Berlin, Germany Quantitative Methods I, Quantitative Methods II

5 Published Papers

- 2017 Ostap Okhrin, Anastasija Tetereva. "The Realized Hierarchical Archimedean Copula in Risk Modelling." *Econometrics* 5.2 (2017): 26. Available at <http://www.mdpi.com/2225-1146/5/2/26>

6 Working Papers

- 2018 Alexander Kostrov, Anastasija Tetereva. "Forecasting realized correlations: a MIDAS approach".
- 2017 Anastasija Tetereva. "Do financial companies communicate to one another in the news? (Application of multivariate Hawkes graphs to uncover Granger causality of financial news)." Available at SSRN: https://papers.ssrn.com/sol3/papers.cfm?abstract_id=3136330
- 2016 Francesco Audrino, Anastasija Tetereva. "Sentiment spillover effects for US and European companies." (in revision at the Journal of Banking and Finance) Available at SSRN: <https://ssrn.com/abstract=2957581>

7 Conference Talks

- 2018 11th Annual SoFiE Conference, Lugano, Switzerland
- 2017 CFE-CMStatistics, London, UK
- 2017 Text, Herding and Sentiment conference, Cambridge, UK
- 2017 European Meeting of Statisticians 2017, Helsinki, Finland (invited session)
- 2017 10th Annual SoFiE Conference, New York, USA
- 2016 CFE-CMStatistics, Seville, Spain (invited session)
- 2016 Salzburg workshop on dependence models and copulas (invited session)
- 2016 SoFiE Summer School, Brussels, Belgium

8 Invited Talks

- 2018 Economic Risk Seminar, Chair of Statistics and Humboldt IRTG research group, Berlin, Germany
- 2018 8th Workshop on Computational Methods, University of Konstanz, Konstanz, Germany

9 Referee Experience

- 2018 *Econometrics* journal, *Advances in Statistical Analysis*

10 Scholarships and Awards

- SEPT 2010 DAAD Scholarship for studies and research in Germany.
- JUN 2010 Faculty Award for the best diploma of the year in Mathematics.
- JAN 2008 Scholarship of ERASMUS exchange program for studies in Germany.
- JUN 2005 Award for the best diploma from the state дума. Prizes in Mathematics and Physics.
- FEB 2005 State award for the best school research project in Chemistry.
- JAN 2005 Diploma from the Latvian Olympic Committee for a contribution to the development of sport and Olympism.
- JAN 2003 Diploma from the International Olympic Committee for a remarkable contribution, as a volunteer, to the development of Olympism, and to the promotion of friendship and solidarity among peoples.

11 Languages

FLUENT: English, German, Latvian, Russian
BASIC KNOWLEDGE: French

12 Computer Skills

Advanced user : R, MATLAB, STATA, EIEWS, IBM STATISTICS, LATEX
Intermediate Knowledge: mySQL, PYTHON, TERADATA, PASCAL

13 Interests and Activities

Travelling, jogging, cycling