Elisabetta Mensali

University of Bologna, Department of Statistics
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Current Position

11/2019 - 2023 **Ph.D. Student in Statistics**, *XXXV cycle. University of Bologna, Department of Statistics.*

Supervisor: Prof. Alessandra Luati (Imperial College London and University of Bologna), Co-Supervisor: Prof. Leopoldo Catania (Aarhus University and CREATES).

Research

Interests

Time Series Analysis, Financial Econometrics

My research focuses on the analysis and estimation of dynamic quantiles under extreme events, nonlinear dynamic models and time-varying dependence. Applications in quantitative risk management.

Projects

2021- **Nonparametric estimation of dynamic conditional quantiles**, *with Alessandra Luati and Leopoldo Catania.*

2020- **Joint-VaR: a new conditional risk measure**, *with Alessandra Luati and Leopoldo Catania.*

Education

2017–2019 **Second Cycle Degree (MSc) in Statistical Sciences**, *University of Bologna.*

JVaR: a new leverage consistent risk measure. Supervisor: Prof. Alessandra Luati, Co-Supervisor: Prof. Leopoldo Catania.

2014–2017 **First Cycle Degree (BSc) in Statistical Sciences - curriculum Stats & Maths**, *University of Bologna.*

A cointegration analysis of the foreign exchange market after the subprime crisis. Supervisor: Prof. Alessandra Luati, Co-Supervisor: Prof. Alessandro Cardinali (Plymouth University).

Complementary education

2019-2020 **Ph.D.**, *Probability and Stochastic Processes, Special Functions, Statistics, Numerical Methods in Economics, Probability for Statistical Inference, Composite Likelihood.*

03/2019 **Advanced Financial Econometrics (Aarhus University)**, *MSc in Mathematics - Economics and Ph.D. in Economics.*

02/2019 **Lèvy Processes (Aarhus University)**, *MSc in Mathematics-Economics and Ph.D. in Statistics.*

11/27/2016 **The Young Investment Banker Weekend**, *University College London.*

Talks and seminars (Included scheduled)

03/2023 **Joint Statistics Seminar (KU Leuven - Business School)**, *Joint-VaR: a new conditional risk measure.*

12/2022 16th **International Conference on Computational and Financial Econometrics (CFE 2022, London - Invited talk)**, *Joint-VaR: a new conditional risk measure.*

06/2022 **BSE22, Summer Forum Workshop on Advances in Econometrics (Barcelona)**, *Joint-VaR: a new conditional risk measure.*

06/2022 6th **International Workshop on Financial Markets and Non-linear Dynamics (FMND 2022, Paris)**, *Joint-VaR: a new conditional risk measure.*

12/2021 15th **International Conference on Computational and Financial Econometrics (CFE 2021, London - online)**, *Joint-VaR: a new risk measure for financial markets.*

09/2021 **Ph.D. Statistics Seminar (University of Bologna - online)**, *Analysis of a dynamic conditional quantile and a new risk measure.*

09/2021 9th **SIdE Workshop on Econometrics and Empirical Economics (WEEE 2021, Bertinoro)**, *Joint-VaR: a new risk measure for financial markets.*

Publications

2019 **A. Cardinali, E. Mensali**, *"The long-run equilibrium of foreign exchange markets after the subprime crisis"*, 11th International Academic Conference on Social Science, Multidisciplinary and Independent studies.

Teaching

Tutor

2020- **Time Series (BSc in Statistical Sciences)**, *Prof. Alessandra Luati.*

2020- **Advanced Time Series (MSc in Statistical Sciences)**, *Prof. Alessandra Luati.*

2020-2022 **Statistical Methods for Asset Management (MSc in Quantitative Finance)**, *Prof. Alessandra Luati.*

Thesis Co-Supervision

2022 **The Joint-VaR for systemic risk measurement: an empirical analysis**, *MSc in Quantitative Finance (University of Bologna)*, Supervisor: Prof. Alessandra Luati.

2021 **Application of the JVaR: an empirical analysis on financial and non-financial companies**, *MSc in Quantitative Finance (University of Bologna)*, Supervisor: Prof. Alessandra Luati.

Visiting

03-09/2022 **Aarhus BSS (DK)**, *Marco Polo Grant.*

02-05/2019 **Aarhus University (DK)**, *Erasmus+ Scholarship.*

07-09/2018 **Mango LTD Business Solutions (UK)**, *Traineeship Scholarship.*

09/2016 - 05/2017 **Plymouth University (UK)**, *Erasmus+ Scholarship.*

Working experience

07-09/2018 **Internship**, *Junior Data Scientist*, Mango LTD Business Solutions (UK).

Software

Programming: R, Rcpp

Design and composition: LaTeX, RMarkdown, MS Office.

Languages

Mother tongue: Italian.

Others: English.