ΠΑΝΕΠΙΣΤΗΜΙΟ ΠΕΙΡΑΙΩΣ

ΣΧΟΛΗ ΧΡΗΜΑΤΟΟΙΚΟΝΟΜΙΚΗΣ ΚΑΙ ΣΤΑΤΙΣΤΙΚΗΣ

ΤΜΗΜΑ ΣΤΑΤΙΣΤΙΚΗΣ ΚΑΙ ΑΣΦΑΛΙΣΤΙΚΗΣ ΕΠΙΣΤΗΜΗΣ

ΠΡΟΣΚΛΗΣΗ

Σας προσκαλούμε στη **διαδικτυακή ομιλία** της **Gelly Mitrodima, Assistant Professor in the Department of Statistics, London School of Economics and Political Science, London, UK** η οποία θα διεξαχθεί την **Παρασκευή 3 Νοεμβρίου 2023, ώρα 16:00** μέσω της εφαρμογής MsTeams, με θέμα:

CAViaR models for Value-at-Risk and Expected Shortfall with long range dependency features

Abstract/Περίληψη: We consider alternative specifications of conditional autoregressive quantile models to estimate Value-at-Risk and Expected Shortfall. The proposed specifications include a slow moving component in the quantile process, along with aggregate returns from heterogeneous horizons as regressors. Using data for 10 stock indices, we evaluate the performance of the models and find that the proposed features are useful in capturing tail dynamics better.

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Short Bio: Gelly Mitrodima is currently an assistant professor in the Department of Statistics at the London School of Economics and Political Science. She has received a PhD in Actuarial Science from the School of Mathematics, Statistics, and Actuarial Science at the University of Kent. Her PhD thesis was on the use of quantile methods to better estimate and forecast the time-varying conditional asset return. Her research interests lie in financial modelling and forecasting and her research uses among others Bayesian nonparametric and semiparametric framework, via Markov chain Monte Carlo, for the construction of quantile time series models for financial data.