

ANDREI VALENTIN , TANASE

Economist
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PhD in Econometrics and
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University of Rome, Italy

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Main Fields Financial Econometrics, Macroeconomics
Arguments Expected Shortfall risk measure; Dynamic factor models

EDUCATION AND TEACHING

- 2005 – 2010** PhD in Econometrics and Empirical Economics, "Tor Vergata" University, Rome, Italy
 PhD dissertation: Expected Shortfall estimators and their use in asset allocation
 - Research Asset allocation with minimal expected shortfall forecast error
 Use of dynamic factor models for short term forecasting of the GDP
 - Teaching, tutoring Teaching Assistant "Cointegration" (Master in Economics program), 2006
 Tutoring for graduating students supervised by Professor Franco Peracchi, 2006
 - Seminars Participant at weekly seminars at research center of Bank of Italy;
 Speaker at: Statistical Methods in Performance Analysis (2006, Cassino), Quantitative Finance & Macroeconomics (2008, Rome), EEA-ESEM, Risk panel (2009, Barcelona)
- 2004 – 2005** Master in Economics, specialization in Quantitative Methods; Graduation thesis on "Tactical Asset Allocation", a balanced portfolio allocation model; "Tor Vergata" University
- 1999 – 2003** International Commerce and Business Administration, Academy of Economic Studies (ASE), Bucharest ; Graduation with the thesis "Integration of European financial markets", coordinator Professor Misu Negritoiu
- 1991 – 1999** Undergraduate studies at "Unirea" National College, Focsani, computer science section

PROFESSIONAL EXPERIENCE

- 2009 – PRESENT** National Bank of Romania, Bucharest
 - Occupation or position held Economist at Macroeconomic Models Dpt
 - Main activities and responsibilities Macroeconomic Assessment for the Inflation Report; Euro adoption program; Modeling and forecasting GDP
- 2007 – 2008** Epsilon Associati SGR, Intesa SanPaolo Group, Milan
 - Occupation or position held Quantitative analyst and fund manager
 - Main activities and responsibilities Macroeconomic data analysis; Research assistant of Professor Alessandro Penati
- 2003 – 2004** Romanian Commodities Exchange (RCE), Bucharest
 - Occupation or position held Project manager of Risk Management Forum; Columnist on financial and market risk

OTHER INFORMATION

Languages: Romanian (native); English, Italian (advanced); French, Spanish (satisfactory)
 Programming: Stata v10 (research level); C++, Matlab (basic)
 Applications: Windows XP and Vista and auxiliary packages
 Personal Interests: Engineering; Cooking

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