# Evangelia Mitrodima

## Contact

Kent Centre for Finance
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## Education

10/2011 - 06/2015 PhD in Actuarial Science
*School of Mathematics, Statistics and Actuarial Science, University of Kent* Dissertation title: Modelling market risk using quantile regression

10/2008 - 12/2010 M.Sc. in Actuarial Science and Risk Management
*Department of Statistics and Insurance Science, University of Piraeus*
Dissertation title: On the density of the time of ruin with exponential claims

09/2002 - 09/2007 Ptychion in Statistics and Insurance Science
*Department of Statistics and Insurance Science, University of Piraeus*

## Research interests

Time series and financial econometrics, market risk, quantile regression, Bayesian statistics

## Working papers and ongoing work

- Value at Risk models with slow moving component, being finalized for submission to a journal in May 2015 (with Jaideep Oberoi)
- Decomposition of the conditional asset return distribution using quantile regression, invited presentation at the Computational and Financial Econometrics Conference (CFE), December 2014, to be submitted to a journal in May 2015 (with Jim Griffin and Jaideep Oberoi)
- Joint modelling of multiple quantiles with Bayesian methods, poster presentation at the Actuarial and Financial Mathematics Conference (AFMath), February 2015, to be submitted to a journal in May 2015 (with Jim Griffin and Jaideep Oberoi)
- Bayesian non - parametric estimation of the conditional asset return distribution, work in progress (with Jim Griffin and Jaideep Oberoi)

## Scholarships/ Awards

- PhD Scholarship: Engineering and Physical Sciences Research Council (EPSRC) and School of Mathematics, Statistics, and Actuarial Science
- Conference grant: Actuarial and Financial Mathematics Conference (AFMath), 2015, Belgium
- Selected for the Merton H. Miller European Financial Management Association (EFMA) Doctoral Seminar, 2015, Netherlands (to be held during the annual EFMA meetings)

## Seminar and conference presentations

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| 2015: | - Actuarial and Financial Mathematics Conference (AFMath), Brussels |
| 2014: | - Invited speaker at the Computational and Financial Econometrics Conference (CFE), Pisa |
| | - CASRI seminar, Canterbury |
| 2013: | - Computational and Financial Econometrics Conference (CFE), London |
| | - CASRI seminar, Canterbury |
| | - Women in Mathematics day, Cambridge |
| | - Kent University's postgraduate research festival, Canterbury |
| 2012: | - CASRI seminar, Canterbury |
| 2011: | - CASRI seminar, Canterbury |

## Lecturer

Induction course in Statistics for the M.Sc. in Finance, Investment, and Risk
University of Kent, September 2013, 2014

## Mentor

01/2012 - 12/2014 Mentor at Stats Clinic, Student Learning Advisory Service, University of Kent

## Teaching assistant

- Financial Risk Management, School of Mathematics, Statistics, and Actuarial Science (lecture and tutorials), Spring 2012, 2013, 2014
- Statistics for Insurance, School of Mathematics, Statistics, and Actuarial Science (tutorials), Spring 2012