

# Janine Balter

## Curriculum vitae

European University Institute  
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### Education

- 2008– **Phd student**, *Saarland University*, Germany, Statistics and Econometrics, “Asymmetric Risk Measurement using intradaily OHLC data”, submitted July 2012.
- 2003–2008 **Diploma in Mathematics**, *Saarland University*, Germany, Statistics and Probability Theory, “Rate of convergence of plug-in-classification rules”.
- 2006–2008 **Pre-Diploma in Business Administration**, *Saarland University*, Germany.

### Teaching experience

#### European University Institute

- 2012–2013 **Department of Economics**, *Working Group on Time Series for (PhD–) students*, In charge of the working group in collaboration with another post-doc fellow.

#### Saarland University

- 2012 **Department for Economics and Sociology of Sport**, *Applied Statistics and experimental Design for graduate students*, Co-Taught, Presentation and discussion of articles which use experimental designs.
- 2007–2012 **Department of Statistics and Econometrics**, *Applied Statistics/Probability Theory and Statistics*, Tutor, Exercises regarding the content of lecture in small groups for undergraduate students.
- 2007 **Department of Consumer and Behavioral science**, Tutor, Guided Tutorial for undergraduate students.
- 2006–2007 **Department of Mathematics**, *Probability Theory and Statistics*, Supervisor, Supervision and support of small groups of undergraduate students in solving exercise tasks regarding the lecture and evaluation of the solutions.

### (Working) Papers

- “**Optimale Klubgröße in Vereinen bei Mitgliedern mit unterschiedlichen Präferenzen**”, *Christian Pierdzioch, Eike Emrich*.
- “**Efficient Estimation of Integrated Quarticity based on intradaily OHLC data**”.
- “**Model-theoretic optimization approach to triathlon performance under comparative static conditions—Results based on the Olympic Games 2012**”, *Michael Fröhlich, Andrea Pieter, Markus Schwarz, Eike Emrich*.
- “**Can the influence of running performance in Olympic-distance triathlon be compensated?**”, *Michael Fröhlich, Eike Emrich, Andrea Pieter*.

**“Forecasting exchange rate volatility: a multivariate Realized GARCH framework”**, *Elena Dumitrescu, Peter Hansen.*

**“Optimal Choices in the Constrained Matching Market”**, *Michela Rancan, Olena Senyuta.*

**“Testing separately for positive and negative jumps in financial data with high volatility of volatility”**, *Stefan Klößner.*

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## Conference Talks

- 2013 **17th annual conference AK Sportökonomie e.V.**, *Munich, Germany*, “Ehrenamt und Klubgröße – Empirische Evidenz und modelltheoretische Überlegung”.
- 2013 **Fifth Italian Congress of Econometrics and Empirical Economics**, *Genoa, Italy*, “Efficient Estimation of Integrated Quarticity based on intradaily OHLC data”.
- 2012 **16th annual conference AK Sportökonomie e.V.**, *Maggingen, Switzerland*, “Volunteer work in German sports clubs and the optimal number of members”.
- 2011 **Conference of Computational and Financial Econometrics**, *London, UK*, “Forecasting Volatility and Jumps based on OHLC data”.
- 2010 **DAGStat**, *Dortmund, Germany*, “Testing separately for positive and negative jumps in financial data with high volatility of volatility”.
- 2010 **Conference of Computational and Financial Econometrics**, *London, UK*, “Testing separately for positive and negative jumps in financial data with high volatility of volatility”.
- 2009 **Statistical Week**, *Wuppertal, Germany*, “Testing separately for positive and negative jumps in financial data with high volatility of volatility”.

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## Awards/Grants

- 2013 **SAS-IIF Grant to Support Research on Principles of Forecasting.**
- 2012–2013 **Max-Weber Fellowship for Postdoctoral Studies**, *European University Institute, Florence*, One of fifty awarded, out of circa 1000 applicants for post-docs in Economics, Law, History, Social and Political Science.
- 2009–2012 **PhD Fellowship of Landesgraduiertenförderung, Saarland University, Germany**, *One awarded every year for PhD students of the Faculty of Business Administration and Economics.*

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## Languages

- German **first language**
- English **fluently**
- Italian **very good**
- Spanish **basic**

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## Computer skills

Latex, R, Matlab, Maple