

ANTONIO COSMA

Université du Luxembourg
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CURRENT POSITION

2005- ASSISTANT PROFESSOR in Finance, University of Luxembourg

PREVIOUS POSITIONS

- 2004- 2005 POST-DOC RESEARCHER, Università della Svizzera Italiana, Istituto di Finanza, Lugano, Svizzera
- 2000- 2004 RESEARCH ASSISTANT at IRES, Université Catholique de Louvain, Belgium, supported by an ARC (Action de Recherches Concertées) grant from the Belgian Francophone Community
- 1998- 1999 SCIENTIFIC RESEARCHER, Enichem Spa, Istituto "G. Donegani", Novara, Italy. Enichem national research centre, Novara plant. Main activity: NMR (Nuclear Magnetic Resonance) spectra data processing

EDUCATION

- 2004 PH.D. IN ECONOMICS, Université Catholique de Louvain, Louvain la Neuve, Belgium. Thesis : *Nonparametric analysis for risk management and market microstructure*
Supervisors: Prof. Olivier SCAILLET and Prof. Luc BAUWENS
- 2000 MSc IN FINANCIAL ECONOMICS (DES en économie financière), Specialisation: Capital Markets, Université Catholique de Louvain
- 1997 DEGREE IN PHYSICS, Università degli Studi di Pavia, Pavia, Italy

RESEARCH INTERESTS

Nonparametric statistics and econometrics, financial econometrics, wavelets, time series, risk measures, empirical finance, option pricing

COURSES TAUGHT

GRADUATE LEVEL (PhD): Time Series (2005)

UNDERGRADUATE LEVEL (MSc Financial Economics, 2nd year): Econometrics II (2006)

UNDERGRADUATE LEVEL (MSc in Banking and Finance, Luxembourg School of Finance): Risk Management(2005), Investments (2006)

PAPERS IN ECONOMETRICS

MULTIVARIATE WAVELET-BASED SHAPE PRESERVING ESTIMATION FOR DEPENDENT OBSERVATIONS. Joint work with O. Scaillet and R. von Sachs, *Bernoulli* 13 (2), 2007, 301-329.

A NONPARAMETRIC ACD (AUTOREGRESSIVE CONDITIONAL DURATION) MODEL. Joint with F. Galli, CORE Discussion Paper 2006/67, UCL, Belgium, and CREFI-LSF Working Paper, 2006, No 06-10

WORK IN PROGRESS

OPTION VALUATION BY RECURSIVE WAVELET LIFTING SCHEME. Joint project with S. Galluccio and O. Scaillet

PAPERS IN PHYSICS

COMPARATIVE IR AND ¹H-MAS NMR STUDY OF ADSORPTION OF CD₃CN ON ZEOLITE H-B: EVIDENCE OF THE PRESENCE OF TWO FAMILIES OF BRIDGED BRONSTED SITES, *Phys. Chem. Chem. Phys.*, 1999, 1, 2627 - 2629. Joint with C. Pazé, A. Zecchina, S. Spera, E. Merlo, G.Spanò and G. Girotti.

COMMUNICATIONS AT CONFERENCES AND SEMINARS

Presentations at International Conferences

24-28 July 2005 *25th European Meeting of Statisticians*, Oslo

19-24 August 2005 *Econometric Society World Congress*, London

Invited Seminars

4 Mars 2005 *Séminaire de recherche du Dépt. d'Econométrie*, Université de Genève, Suisse

11 Mars 2005 *Séminaire de l'Institut de Statistique*, Université Catholique de Louvain, Belgique

13 June 2006 *3rd NCCR FINRISK Research Day*, Study Centre Gerzensee, Suisse

LANGUAGES

Italian (native), English (fluent, written and spoken), French (fluent, written and spoken), Spanish (good, spoken)