ANTONIO COSMA

Université du Luxembourg
Luxembourg School of Finance - CREFI
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CURRENT POSITION

2005–	ASSOCIATE 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 economie 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 AND FINANCE

THE DARK SIDE OF GLOBAL INTEGRATION: INCREASING TAIL DEPENDENCE. Joint with M. Beine and R. Vermeulen, *Journal of Banking and Finance*, 34(1), 2010, 184-192.

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 PROJECTIONS. 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

22-26 June 2010	*6th World Congress of the Bachelier Finance Society*, Toronto, Canada
15-16 October 2009	*Methods in International Finance Network, 3rd Workshop*, Luxembourg
13-18 July 2008	*International Federation of Operational Research Societies Conference*, Sandton, South Africa
24-28 July 2005	*25th European Meeting of Statisticians*, Oslo
19-24 August 2005	*Econometric Society World Congress*, London

Invited Seminars

21 November 2008	*Sminaires Cournot*, Université de Strasbourg, France
13 June 2006	*3rd NCCR FINRISK Research Day*, Study Centre Gerzensee, Suisse
11 Mars 2005	*Séminaire de l'Institut de Statistique*, Université Catholique de Louvain, Belgique
4 Mars 2005	*Séminaire de recherche du Dépt. d'Econométrie*, Université de Génève, Suisse

LANGUAGES

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