Maria Kosolapova

RESEARCH INTERESTS

Empirical asset pricing, Risk management, Financial Derivatives, Option Pricing

CURRENT POSITION

2023-ongoing **Research Assistant,** Free University of Bozen-Bolzano, Bolzano, Italy

EDUCATION

2018-2023 **PhD (Management and Economics),** Free University of Bozen-Bolzano, Italy
Study emphasis: Quantitative Finance
Supervisors: Prof. dr. Weissensteiner A., Prof. dr. Ravazzolo Fr.

2014-2016 **MSc (Economics and Business)**, Erasmus University Rotterdam, Rotterdam, the Netherlands
Study emphasis: Financial Economics
Supervisor: Prof. dr. Pieterse-Bloem M.

2009-2014 **BSc (Economics and Management), with honors,** Belarusian State University, Minsk, Belarus
Study emphasis: International Finance
Supervisor: Prof. dr. Kirvel Ol.

FURTHER EDUCATION

July 2021 **SoFiE Financial Econometrics Summer School - The Econometrics of Derivatives Markets**
Northwestern University, Chicago, USA (online)

Sept 2020 **SIdE-IEA Postgraduate Course - Financial Time Series and High-Frequency Econometrics**
Italian Econometric Society, Bertinoro, Italy (online)

Aug 2020 **ARPM Training Program - Quant Bootcamp**
Advanced Risk and Portfolio Management, New York, USA (online)

Aug 2019 **SIdE-IEA Postgraduate Course - Bayesian Methods in Economics and Finance**
Italian Econometric Society, Bertinoro, Italy

VISITING POSITIONS

March-June, 2022 **Vienna University of Economics and Business,** Vienna Graduate School of Finance,
Vienna, Austria

Nov 2022-Jan 2023 **Department of Economics, Finance and Accounting**, ESADE Ramon Llull University,
Barcelona, Spain

PUBLICATIONS

COVID-19 and Market Expectations: Evidence from Option-Implied Densities
with Weissensteiner Alex and Hanke Michael
Economics Letters, 2020

Estimating Risk Aversion from Option Prices and Realized Returns
with Weissensteiner Alex and Hanke Michael
Quantitative Finance, 2023. Feature article

WORK IN PROGRESS

Forward-looking Kernel Density Estimator of the Physical Return Distribution

Gas for Rubles Payment Mechanism and Market Expectations
with Weissensteiner Alex and Sala Carlo

SEMINARS AND CONFERENCES (**presentation by co-author)*

7th Symposium on Quantitative Finance and Risk Analysis, Santorini, Greece, June 27-29, 2024
XXIV Workshop on Quantitative Finance, Bologna, Italy, April 11-13, 2024
XLVII AMASES Conference, Milan, Italy, Sep 20-22, 2023
6th Symposium on Quantitative Finance and Risk Analysis, Crete, Greece, June 22-23, 2023
XXIV Workshop on Quantitative Finance, Gaeta, Italy, April 20-22, 2023
11th CEQURA Junior Research Workshop, Munich, Germany, Oct 7, 2022 (online)
28th Annual Meeting of the German Finance Association, Marburg, Germany, Sep 29-Oct 1, 2022
37. Workshop of the Austrian Working Group on Banking and Finance, Klagenfurt, Austria, Sep 23-24, 2022*
15th International Risk Management Conference, Bari, Italy, July 3-4, 2022
WU Vienna Brown Bag Seminar, Vienna, May 11, 2022
XXIII Workshop on Quantitative Finance, Rome, Italy, March 30-April 1, 2022
36. Workshop of the Austrian Working Group on Banking and Finance, Graz, Austria, Nov 26-27, 2021 (online)
10th CEQURA Junior Research Workshop, Munich, Germany, Sep 24, 2021 (online)
SoFiE Financial Econometrics Summer School, Chicago, USA, July , 2021 (online)
XXII Workshop on Quantitative Finance, Verona, Italy, Jan 28-29, 2021 (online)
35. Workshop of the Austrian Working Group on Banking and Finance, Graz, Austria, Nov 26-27, 2020 (online)

DISCUSSIONS

28th Annual Meeting of the German Finance Association, Marburg, Germany, Sep 29-Oct 1, 2022:
Quality Issues of Implied Volatilities of Index and Stock Options in the OptionMetrics IvyDB Database
by M. Wallmeier

2022 FMA European Conference, Lyon, France, July 12-13, 2022:
Risk-Corrected Probabilities of a Binary Event by A. Ferreira, Y. Gong, and A. Gozluklu

36. Workshop of the Austrian Working Group on Banking and Finance, Graz, Austria, Nov 26-27, 2021:
Conditional Skewness in Currency Markets by A. Steshkova

ACADEMIC POSTS

2023-2024 **Free University of Bozen-Bolzano, Italy**
Lecturing Assistant: Econometrics for PPE (BSc level) - Prof. dr. Ravazzolo Fr.

2020-2021 **Free University of Bozen-Bolzano, Italy**
Teaching Assistant: Risk Management and Derivatives (MSc level) - Prof. dr. Weissensteiner A.

2020-2021 **Free University of Bozen-Bolzano, Italy**
Teaching Assistant: Applied Statistics for Accounting and Finance (MSc level) - Prof. dr. Di Caterina Cl.

ACADEMIC SERVICES

2019-2020 **Free University of Bozen-Bolzano, Italy**
PhD Representative at the Lecturer's Committee

2019-2022	**Free University of Bozen-Bolzano, Italy** Internal PhD Workshop in Economics and Management Organiser

PROFESSIONAL EXPERIENCE

2016 - 2017	**Investment Analyst,** BNP Paribas Asset Management, Amsterdam, the Netherlands
2014	**Credit Analyst**, Ministry of Finance, Minsk, Belarus

SCHOLARSHIPS AND AWARDS

2022	EFA travel grant
2018-2023	Free University of Bozen-Bolzano PhD scholarship
2014-2015	Erasmus University Rotterdam scholarship for excellent students from non-EEA countries
2009-2014	Belarusian State University academic merit scholarship

COMPUTING SKILLS

Financial databases: Bloomberg, Eikon
Statistical packages: R, Stata, Matlab
Other: LaTeX, Microsoft Office Suite

LANGUAGES

Belarusian and Russian: Mother tongue
English: Fluent
German and Italian: Basic