# Gelly Mitrodima

## Contact

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## Employment history

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| 2019–now | Assistant professorial lecturer<br>Department of Statistics<br>London School of Economics & Political Science |
| 2018 – 2019 | Academic support fellow<br>Department of Statistics<br>London School of Economics & Political Science |
| 2015 – 2018 | LSE fellow in Statistics<br>Department of Statistics<br>London School of Economics & Political Science |

## Education and qualifications

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| 2011 – 2015 | PhD in Actuarial Science<br>School of Mathematics, Statistics and Actuarial Science, University of Kent, UK<br>Thesis: "Essays on the modelling of quantiles for forecasting and risk estimation" |
| 2008 – 2010 | MSc (2 years) in Actuarial Science and Risk Management<br>Department of Statistics and Insurance Science, University of Piraeus, Greece<br>Dissertation: "On the density of the time of ruin with exponential claims" |
| 2002 – 2007 | BSc (4 years) in Statistics and Insurance Science<br>Department of Statistics and Insurance Science, University of Piraeus, Greece |

## Research interests

My research interests lie in financial modelling and forecasting. Among others, my research uses Bayesian nonparametric and semiparametric methods, via Markov chain Monte Carlo, for modelling quantile time series.

## Publications and on-going research

- A Bayesian quantile time series model for asset returns (with J. Griffin, Journal of Business and Economic Statistics)
- CAViaR models for Value at Risk and Expected Shortfall with long range dependency features (with J. Oberoi, under revision for Royal Statistical Society, Series C)

## Invited conference and seminar talks

2019 :
- Invited speaker at the 13th Computational and Financial Econometrics Conference, London
- European Seminar on Bayesian Econometrics (ESOBE), St Andrews
- 62nd International Statistical Institute, World Statistics Congress, Kuala Lumpur
- 3rd International Conference on Econometrics and Statistics, Taichung

2018 :
- Invited seminar during the 50th anniversary of the Faculty of Economic Sciences and Management, Nicolaus Copernicus University of Torun, and the honorary doctorate ceremony for prof. Robert Engle
- Invited speaker at the 17th Conference on Research on Economic Theory and Econometrics, Tinos

2017 :
- Invited speaker at the 11th Computational and Financial Econometrics Conference, London
- 16th Conference on Research on Economic Theory and Econometrics, Milos
- Greek stochastics $\iota'$, Milos
- Young Finance Scholars Conference, University of Sussex, Falmer
- Invited speaker at the Women Count Conference, Queen Mary University, London

2016 :
- Invited speaker at the 10th Computational and Financial Econometrics Conference, Seville

2015 :
- Invited speaker at the 9th Computational and Financial Econometrics Conference, London
- Actuarial and Financial Mathematics Conference, Brussels

2014 :
- Invited speaker at the 8th Computational and Financial Econometrics Conference, Pisa

2013 :
- 7th Computational and Financial Econometrics Conference, London
- Women in Mathematics day, Cambridge

## Scholarships, awards, and funds

- PhD Scholarship: Engineering and Physical Sciences Research Council (EPSRC) and School of Mathematics, Statistics, and Actuarial Science, University of Kent
- Conference grant: Actuarial and Financial Mathematics Conference, 2015, Belgium
- Selected for the Merton H. Miller European Financial Management Association, Doctoral Seminar, 2015, Netherlands
- The Santander Travel Research Fund, 2016
- The LSE Student Experience Enhancement Fund, 2018 & 2019
- LSE Class Teacher Award, 2018 & 2019
- Travel grant: Economics, Finance and Business (EFaB) section of International Society for Bayesian Analysis (ISBA) for young researchers European Seminar on Bayesian Econometrics (ESOBE) session, 2019

## Teaching experience

To undergraduate students:

- Actuarial investigations: Financial (Lectures and seminars, LSE, 2nd year, about 130 students)
- Elementary statistical theory (Classes, LSE, 1st year, about 15 students)
- Statistical models and data analysis (Classes, LSE, 2nd year, about 20 students)
- Survival models (Seminars, LSE, 2nd year, about 40 students)
- Stochastic simulation (Seminars, LSE, 3rd year, about 30 students)
- Bayesian inference (Classes, LSE, 3rd year, about 30 students)
- Statistics for insurance (Tutorials, University of Kent, 2nd year, about 40 students)

To postgraduate students:

- Computational methods in Finance and Insurance (Seminars, LSE, MSc in Risk and Stochastics, about 30 students)
- Financial risk management (Lectures and tutorials, University of Kent, MSc in Finance, Investment, and Risk, about 40 students)
- Induction course in Statistics (Lectures and tutorials, University of Kent, MSc in Finance, Investment, and Risk, about 50 students)

## Academic support, cohort building, and pastoral care

- Academic mentor for all 1st year undergraduate students
- Academic lead for welcome week activities and seminar series for 1st year undergraduate students
- Learning community and cohort-building activities for all students in the Department
- Career events
- LSE Statistics practitioners' challenge for both undergraduate and postgraduate students
- LSE Research your researcher project
- Transferable skills seminars in collaboration with LSE Life
- R peer study groups for 1st year undergraduate students

## Administrative experience

- Department's rep on the School's Undergraduate Studies Sub-committee (USSC).
- Member of the Department's Athena Swan and Equity, Diversity and Inclusion (EDI) committee
- Member of the School's large cohort mentor working group
- Member of the School's Education Career Track Network (ECTN)
- Working co-operatively with academic staff on all teaching and education related matters
- Attending and participating in departmental meetings, Department's Teaching Committee, and School-level meetings on education
- Providing formative and summative feedback on assessments
- Examination-related duties
- Designing appropriate assessment for courses

## External, professional and other activities

- Statistical methods for risk management, LSE Summer School
- Advanced Statistics: statistical inference, deputy chief examiner to the 2019/20 board of examiners in Economics, Management, Finance and Social Sciences (EMFSS)

## Languages

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| Greek: | Native speaker |
| English: | Fluent in speaking, reading, and writing |
| Spanish: | Basic skills in speaking, reading, and writing |