Antonio Cosma

Curriculum Vitae

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### Education

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| 2004 | Ph.D. Economics | Université catholique de Louvain, Louvain-la-Neuve, Belgium. |
| 2000 | M.Sc. Financial Economics | Université catholique de Louvain, Louvain-la-Neuve, Belgium. |
| 1997 | B.Sc.(Laurea) in Physics | Università degli studi di Pavia. |

### Current position

2005– **Associate professor** (with tenure), Department of Economics and Management, Faculty of Law, Economics and Finance, University of Luxembourg.

### Previous and related experience

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| 2012–2019 | **Course director**, Bachelor in Management (Bachelor en gestion, professionnel) |
| 2014 | Member of the Group of Experts to establish the European Master in Official Statistics. |
| 2007–2011 | **Course co-director** (2007-2009) and **director** (2009-2011), Master of Science in Banking and Finance. |
| 2004–2005 | **Post-doc researcher**, Istituto di Finanza, Università della Svizzera Italiana. |

### Research

- My research focuses on microeconometrics, financial econometrics and option pricing.
- I have two ongoing projects. The first one with Fausto Galli on the application of indirect inference on dynamic panel binary response models. The second with Andreï Kostyrka and Gautam Tripathi on efficient semiparametric estimation with missing data.
- I currently supervise one PhD student, Andreï Kostyrka.

### Research projects and grants

- Member of the Doctoral Training Unit *MINLAB*, 16 PhD positions funded between 2016 and 2022 under the framework of the PRIDE scheme of the Luxembourg National Research Fund (FNR).
- Supervisor for a Post-doc AFR (FNR) scholarship, recipient Fausto Galli (2009).
- 2007–2010 VIVRE research funded by the FNR (FNR). Joint project with M. Beine (principal investigator) and Luisito Bertinelli, both from Université du Luxembourg.

### Thesis supervisions

- Supervisor of Andreï Kostyrka (members of the supervision committee: Gautam Tripathi and Michel Beine).
- Member of the supervision committee (comité d'encadrement) of Marie Lambert (thesis supervisors G. Hubner and P.-A. Michel), Robert Vermeulen (supervisors M. Beine and B. Candelon), Christian Pietsch (supervisor A. Müssig), Martin Schumann (supervisor G. Tripathi).

## Publications

### Refereed research papers

1. Cosma, A., S. Galluccio, P. Pederzoli, and O. Scaillet (Feb. 2020). Early exercise decision in American options with dividends, stochastic volatility and jumps. *Journal of Financial and Quantitative Analysis* **55**(1), 331–356.
2. Cosma, A., A. V. Kostyrka, and G. Tripathi (2019). "Inference in conditional moment restriction models when there is selection due to stratification". In: *The Econometrics of Complex Survey Data: Theory and Applications*. Vol. 39. Advances in Econometrics. Emerald Publishing Limited, pp.137–171.
3. Beine, M., A. Cosma, and R. Vermeulen (2010). The dark side of global integration: Increasing tail dependence. *Journal of Banking & Finance* **34**(1), 184–192.
4. Cosma, A., O. Scaillet, and R. Von Sachs (2007). Multivariate Wavelet-Based Shape Preserving Estimation for Dependent Observations. *Bernoulli* **13**(2), 301–329.

### Book chapters

1. Cosma, A. and F. Galli (2019). “A nonparametric ACD model”. In: *Financial Mathematics, Volatility and Covariance Modelling*. Ed. by J. Chevalier, S. Goutte, D. Guerreiro, S. Saglio, and B. Sanhaji. Vol. 2. Routledge Advances in Applied Financial Economics. Routledge, Taylor & Francis, London. Chap. 5, pp.122–144.

### Presentations in conferences

International Conference on Econometrics and Statistics (2019, Taichung, Taiwan), The Econometrics of Complex Survey Data: Theory and Applications (2017, Ottawa, Canada), European Finance Association (2016, Oslo, Norway), 14th Paris December Finance Meeting (2016, Paris, France), AFFI (2016, Liège, Belgium), Mathematical and Statistical Methods for Actuarial Sciences and Finance (2014, Salerno, Italy), Quantitative Economics Conference (QEC2013, Beijing, China), European Economic Association / Econometric Society (2011, Oslo, Norway), Mathematical and Statistical Methods for Actuarial Sciences and Finance (2010, Ravello, Italy), 6th World Congress of the Bachelier Finance Society (2010, Toronto, Canada), International Federation of Operational Research Societies Conference (2008, Sandton, South Africa), 25th European Meeting of Statisticians (2005, Oslo, Norway), Econometric Society World Congress (2005, London, UK).

### Editorial activities

Referee for: Advances in Econometrics, Economie Internationale, Empirical Economics, European Journal of Finance, International Review of Economics and Finance, Journal of the American Statistical Association, Journal of Banking and Finance, Journal of Computational Finance, Journal of Derivatives, Journal of Econometrics, Journal of Financial Econometrics, Management Science, Stochastic Analysis and Applications, Studies in Nonlinear Dynamics & Econometrics, The Manchester School.

## Teaching

- At an undergraduate level I teach Mathematics for Economists (Calculus 1) in the Bachelor in Economics and Management.
- At a graduate level I teach Financial Econometrics and Econometrics II in the Master in Economics and Finance, and Applied Econometrics in the Master in Accounting and Audit.
- In the past I have taught Risk Management, Investment Valuation, all at a graduate level.