

Curriculum Vitae

Katja Ahoniemi

Imperial College Business School
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EDUCATION

Ph.D. in Economics, Helsinki School of Economics

- 2009
- Dissertation: Modeling and Forecasting Implied Volatility

M.Sc. in Economics, Helsinki School of Economics

- 1999

PROFESSIONAL EXPERIENCE

Imperial College Business School, Finance Department

- Lecturer, Sept 2012 -

Cass Business School, Faculty of Finance

- Visiting researcher, Sept-Dec 2011

Aalto University School of Economics / Helsinki School of Economics

- Post doc researcher, May 2009 – July 2012
- Graduate School Fellow, June 2005 – April 2009

Freelance Financial Journalist

- 2001-2004

Kemira Corporation

- Treasury Analyst, 1999-2000

PUBLICATIONS

Ahoniemi, K. & Lanne, M. (2013). Overnight Stock Returns and Realized Volatility. *International Journal of Forecasting*, 29, 592-604.

Ahoniemi, K. & Lanne, M. (2009). Joint Modeling of Call and Put Implied Volatility. *International Journal of Forecasting*, 25, 239-258.

WORKING PAPERS

- Flows, Price Pressure, and Hedge Fund Returns
- Overnight News and Daily Equity Trading Risk Limits
- Time-Varying Multiplicative Error Models for Implied Volatility

TEACHING

Imperial College Business School

- Academic Course Director, Finance Summer School 2014

Imperial College Business School

- Finance (M.Sc. level)
- Corporate Finance (M.Sc. level)
- Quantitative Methods (M.Sc. level)
- Derivatives (M.Sc. level)

Aalto University School of Economics

- Applied Time Series Econometrics (M.Sc. level; 2010,2012)
- Teaching assistant: Derivatives and Risk Management (B.Sc. level; 2006, 2007, 2008)
- Teaching assistant: International Economics and Finance (B.Sc. level; 2006, 2007, 2008)

Turku School of Economics

- Time Series Econometrics (M.Sc. level; 2008, 2009)

REFEREEING

- Journal of Futures Markets
- International Journal of Forecasting
- Quantitative Finance
- Emerging Markets Finance and Trade
- Finnish Economic Papers

PRESENTATIONS IN CONFERENCES AND SEMINARS

- Cass Business School, London 2013
- Econometric Society European Meeting, Málaga 2012
- European Economic Association Annual Meeting, Málaga 2012
- Conference of Financial Engineering and Banking Society, London 2012
- BMRC-QASS Conference on Macro and Financial Economics, London 2012
- Helsinki Center of Economic Research, Helsinki 2012
- EFM Symposium on Asset Management, Hamburg 2012
- Manchester Business School, Manchester 2011
- Cass Business School, London 2011

- Econometric Society European Meeting, Oslo 2011
- Finnish Economic Association Annual Meeting, Oulu 2011
- European Economic Association Annual Meeting (poster), Glasgow 2010
- Finnish Economic Association Annual Meeting, Tampere 2010
- Nordic Econometric Meeting, Lund 2009
- Econometric Society European Meeting, Barcelona 2009
- Finnish Economic Association Annual Meeting, Turku 2009
- Econometric Society European Meeting, Milan 2008
- Society for Nonlinear Dynamics and Econometrics, San Francisco 2008
- Finnish Economic Association Annual Meeting, Jyväskylä 2008
- ESRC Seminar Series: Nonlinear Economics and Finance Research Community, Keele 2008
- Helsinki Center of Economic Research, Helsinki 2008
- Spring Meeting of Young Economists, Hamburg 2007
- Helsinki Center of Economic Research, Helsinki 2007
- Joint Finance Research Seminar, Helsinki 2007
- Finnish Economic Association Annual Meeting, Lappeenranta 2007
- Econometric Society European Meeting, Vienna 2006
- European Financial Management Association, Madrid 2006
- Finnish Economic Association Annual Meeting, Helsinki 2006

AWARDS AND GRANTS

- The Finnish Foundation for Advancement of Securities Markets (2005, 2007, 2008, 2010, 2011)
- The Okobank Group Research Foundation (2004, 2008, 2011, 2012)
- The Yrjö Jahnsson Foundation (2005, 2006, 2007)
- The Jenny and Antti Wihuri Foundation (2004)
- The Finnish Foundation for Share Promotion (2004)

OTHER ACTIVITIES

- Deputy Member of Board of Helsinki Center of Economic Research (2007 – 2009)
- Member of Board of Helsinki School of Economics PhD Student Club Thesis (2003 – 2005)

LANGUAGE SKILLS

- Finnish – native speaker
- English – native speaker
- Spanish – excellent
- German – good
- Swedish – basics
- French – basics