



## **Valentina Corradi**

University of Surrey

Valentina Corradi graduated from University of California San Diego in 1994. She is currently Professor of Econometrics at University of Surrey, U.K. Previously, she holds appointments as University of Pennsylvania, Queen Mary-University of London, University of Exeter and University of Warwick. Valentina works in time series econometrics and financial econometrics, with focus on predictive evaluation, bootstrap methods, tail risk estimation, portfolios sorting. She is currently Associated Editor of Journal of Econometrics and member of the Editorial Board of the Journal of Applied Econometrics and the Econometrics Journals. Valentina has published her work on Journal of Econometrics, Journal of the American Statistical Association, Review of Economic Studies, Journal of Business Economics and Statistics, Econometric Theory and Journal of Applied Econometrics.