**Malvina Marchese**

Malvina Marchese is a Senior Lecturer in Finance and Academic Program Director of the Finance degrees at Bayes (formerly Cass) Business School since September 2020. She was previously Head of Risk Management at Shell Oil, in charge of the forecasting outlook and V@R models. She is also invited associate professor at the Norwegian University of Science and Technology ( NTNU), where she lectures on financial forecasting and empirical finance. Malvina holds the position of financial forecasting consultant with Maersk Brokers Advisory and CBRE Investment Management. She is an associate editor of Foresight :|The International Journal of Applied Forecasting and of the International Journal of Finance and Economics. She regularly organizes sessions at the CFE-CM Statistics conference and workshops at the International Forecasting Symposium. Malvina holds a PhD in Econometrics( Statistics) from the London School of Economics and Political Science. Her research focuses on high dimensional models for volatility and correlations forecasting with applications to commodities, and on fractional integration in volatility modelling.

**Statement**

My relationship with the International Institute of Forecasters dates back to 2019 when I organized and held an applied workshop on correlation forecasting. Since then, I took part at many ISFs, presenting various papers and giving a different workshop on the most recent developments in applied financial forecasting each year. I also contribute to *Foresight* as an associate editor in financial forecasting, by publishing papers and identifying themes for special issues.

If elected Director of the IIF, my objective is to continue the great job being done by all my predecessors, and to support the interaction between theory and practice in forecasting. Especially, I would like to step up relationships between researchers from various fields. It is of major importance that economists, data scientists, computer scientists, energy specialists and others work together on complex issues. I am very keen on contributing to enlarging the financial forecasting community at the IIF. With the outstanding quality and credibility of the IIF, I also plan to promote the IIF among international and national institutions, and to help disseminate and communicate forecasting knowledge among students from universities all over the world, through all possible channels. Finally, I know the IIF has a great potential to disseminate its knowledge to businesses, and I would like to encourage productive relationships and contacts between the IIF and such companies.