

# MATĚJ NEVRLA

## CONTACT INFORMATION

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## WORK EXPERIENCE

*2018–Present*        INSTITUTE OF INFORMATION THEORY AND AUTOMA-  
TION OF THE CAS  
*Researcher*            Research work.

*2016–Present*        CENTER FOR DOCTORAL STUDIES, IES FSV UK  
*Junior Researcher*    Research and administrative work.

*2015–2017*            QUANTITATIVE CONSULTING  
*Analyst*                Participation in development of risk models.

## EDUCATION

*2019*                    University of California, San Diego  
Rady School of Management  
Research visit  
Sponsor: Allan Timmermann

*2016–2020*  
*(Expected)*            Charles University in Prague  
*PhD.*                    Institute of Economic Studies, Faculty of Social Sciences  
Major: Economic Theory  
Supervisor: doc. PhDr. Jozef Baruník, Ph.D.  
Thesis: *Three essays on quantile cross-spectral measures of dependence*

*2014–2016*            Charles University in Prague  
*Mgr.*  
*(MA equivalent)*        Institute of Economic Studies, Faculty of Social Sciences  
Major: Economic Theory  
Thesis: *Systemic Risk in the European Financial and Energy Sector: Dynamic Factor Copula Approach*

*2013–2016*            University of Economics in Prague  
*Ing.*  
*(MSc equivalent)*        Faculty of Finance and Accounting  
Major: Financial Engineering · Minor: Monetary Economics and Banking  
Thesis: *Fourier Methods in Finance*

*2009–2013*            University of Economics in Prague  
*Bc.*  
*(BSc equivalent)*        Faculty of Finance and Accounting  
Major: Banking and Insurance  
Thesis: *CDS Clearing through Central Counterparties*

## RESEARCH INTERESTS

Financial economics and econometrics, asset pricing.

## TEACHING EXPERIENCE

Teaching Assistant, Institute of Economic Studies, Charles University

WS 2019/20	ADVANCED ECONOMETRICS
SS 2018/19	APPLIED ECONOMETRICS
WS 2018/19	ADVANCED ECONOMETRICS, STATISTICS
SS 2017/18	INTRODUCTORY STATISTICS, APPLIED ECONOMETRICS
WS 2017/18	ADVANCED ECONOMETRICS, STATISTICS
SS 2016/17	INTRODUCTORY STATISTICS, APPLIED ECONOMETRICS
WS 2016/17	STATISTICS

#### SUBMITTED PAPERS

Nevrla, M. (2017). Systemic Risk in the European Financial and Energy Sector: Dynamic Factor Copula Approach. *IES Working Paper*. Available [here](#).

Nevrla, M. (2019). Systemic Risk in the European Financial and Energy Sector: Dynamic Factor Copula Approach. *Economic Systems*. Accepted for publishing.

Baruník, J., Nevrla, M. (2019). Tail Risks, Asset Prices, and Investment Horizons. *IES Working Paper*. Available [here](#). Submitted to *Review of Financial Studies* under revised title "Quantile Spectral Beta: A Tale of Tail Risks, Investment Horizons, and Asset Prices". Currently in review process.

#### WORK IN PROGRESS

Nevrla M. (2020). Idiosyncratic quantile risk. Expected submission date: Mid of 2020.

Baruník, J., Nevrla M. (2020). Downside network asset pricing. Expected submission date: Second half of 2020.

#### GRANTS

##### EXPRO - EXCELLENCE PROJECT OF GACR

<i>Employment Contract</i>	Dynamic Models for the Digital Finance.
	2018–2019
<i>Main Researcher</i>	UNCE DOCTORAL FELLOWSHIP
	2017–2019
	GRANT AGENCY OF THE CHARLES UNIVERSITY
	Capital Asset Pricing in the Quantile-Frequency Domain. GAUK No. 846217

##### EXCELLENCE PROJECT OF GACR

<i>Employment Contract</i>	Dynamic Models in Economics.
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#### CONFERENCES WITH ACTIVE PARTICIPATION

2017	CFE 2017, SEAM 2017
2018	CFE 2018, ISCEF 2018, SoFiE Summer School
2019	CFE 2019
2017-2020	Various workshops and seminars.

## COMPUTER SKILLS

*Basic* Python, SPSS, SQL, SAS, Wolfram Mathematica, E-Views

*Intermediate* MATLAB, R, L<sup>A</sup>T<sub>E</sub>X, Microsoft Office

## OTHER INFORMATION

*Languages* CZECH · Mother tongue

ENGLISH · Intermediate (conversationally fluent)

GERMAN · Basic

*Interests* Books · Films · Guitar · Weightlifting

January 31, 2020