

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.

2016–2020 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

2016–2022
(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. (2020). Systemic Risk in the European Financial and Energy Sector: Dynamic Factor Copula Approach. *Economic Systems* 44 (4), 100820.

Baruník, J., Nevrla, M. (2021). Tail Risks, Asset Prices, and Investment Horizons. *IES Working Paper*. Available [here](#). Current status: review and resubmit in *Journal of Financial Econometrics*.

Baruník, J., Drábek, Z., Nevrla, M. (2021). Investment Disputes and Abnormal Volatility of Stocks.

WORK IN PROGRESS

Nevrla M. (2021). Idiosyncratic quantile risk.

GRANTS

EXPRO - EXCELLENCE PROJECT OF GACR

<i>Employment Contract</i>	Dynamic Models for the Digital Finance.
	2018–2021 UNCE DOCTORAL FELLOWSHIP
<i>Main Researcher</i>	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^AT_EX, Microsoft Office

OTHER INFORMATION

Languages CZECH · Mother tongue
ENGLISH · Intermediate (conversationally fluent)
GERMAN · Basic

Interests Books · Films · Guitar · Weightlifting

November 1, 2021