

EDUCATION

- **Professor of Social Sciences** President of the Republic of Poland
in the discipline of economics and finance March 2022
- **The academic degree of habilitated doctor in finance** Poznań University of Economics
The study of the impact of information on the prices of financial instrument June 2015
- **PhD degree in economics** Poznań University of Economics
Acquisition of own shares within the signal theory and the agency costs theory April 2005
- **MA degree in economics** Adam Mickiewicz University
Venture capital - an instrument of financing enterprises June 1999

TEACHING/LEADERSHIP EXPERIENCE

- **BA, MA, PhD level - all in English:** Portfolio Management (BA, MA), Applied Quantitative Methods for Business Development and Analysis (MA), Financial Econometrics (MA), Advanced Methods in Financial Econometrics (MA), Advanced Econometrics (PhD), Financial Economics (PhD);
- **Project manager:** Project co-financed by the European Union under the European Social Fund entitled: Competences of WIGE UEP students for a good start! October 2014-September 2015

EXPERIENCE

- **Poznań University of Economics and Business** Poznań
Full Professor March 2022 - Present
- **MC Member** COST Action
CA19130-COST Fintech and Artificial Intelligence in Finance June 2021 - present
- **Board Member** Atrem SA
Member of the Supervisory Board of the company listed on the Warsaw Stock Exchange June 2017 - May 2019

SCIENTIFIC PROJECTS

- **National Science Centre Poland (NCN) grant: main investigator** The measurement of liquidity and the dynamics of the transaction process: implementation time: February 2018 - October 2021
- **National Science Centre Poland (NCN) grant: main investigator** Cross-Sectional Properties of Cryptocurrency Returns; implementation: January 2022 - January 2025
- **National Science Centre Poland (NCN) grant: researcher** ; implementation: January 2023 - January 2026

RECENT PUBLICATIONS

- Będowska-Sójka B., Górka J., Hemmings D., Zaremba A., **Uncertainty and Cryptocurrency Returns: A Lesson from Turbulent Times**, International Review of Financial Analysis 2024, 103330, <https://doi.org/10.1016/j.irfa.2024.103330>.
- Cakici Nusret, Shahzad Syed Jawad Hussain, Będowska-Sójka Barbara, Adam Zaremba, **Machine learning and the cross-section of cryptocurrency returns**, International Review of Financial Analysis, 2024, vol. 94, 103244, 1-28. DOI:10.1016/j.irfa.2024.103244
- Barbara Będowska-Sójka, Agata Kliber, Laivi Laidroo, **Has the pandemic changed the relationships between fintechs and banks?** Operations Research and Decisions 2023, vol. 33, No. 4.
- Będowska-Sójka B., Kliber A., **Can cryptocurrencies hedge oil price fluctuations? A pandemic perspective**, Energy Economics, 2022, vol. 115, 106360. <https://www.sciencedirect.com/science/article/pii/S0140988322004893>
- Będowska-Sójka B., Demir E., A. Zaremba, **Hedging Geopolitical Risk with Different Asset Classes: A Focus on the Russian Invasion of Ukraine**, Finance Research Letters, 2022, vol. 50, s.1-8, 103192, <https://doi.org/10.1016/j.frl.2022.103192>
- Będowska-Sójka B., Górka J., **The lithium and oil markets – dependencies and volatility spillovers**, Resources Policy, 2022, <https://doi.org/10.1016/j.resourpol.2022.102901>

- Long H., Demir E., Będowska-Sójka B., Zaremba A., Shahzad S.J.H., **Is geopolitical risk priced in the cross-section of cryptocurrency returns?** Finance Research Letters, Volume 49, 2022, <https://doi.org/10.1016/j.frl.2022.103131>.
- Będowska-Sójka B., Echaust K., Just M., **The asymmetry of the Amihud illiquidity measure on the European markets: The evidence from Extreme Value Theory** Journal of International Financial Markets, Institutions and Money 2022, 101563
- Kaczmarek T., Będowska-Sójka B., Grobelny P., Perez K., **False Safe Haven Assets: Evidence From the Target Volatility Strategy Based on Recurrent Neural Network**, Research in International Business and Finance 2022, 60, 101610.
- Będowska-Sójka B., Echaust K., **What is the best proxy for liquidity in the presence of extreme illiquidity?**, Emerging Markets Review 43, 10.1016/j.ememar.2020.100695.
- Będowska-Sójka B., **Do aggressive orders affect liquidity? An evidence from an emerging market**, Research in International Business and Finance 2020, 54, DOI: 10.1016/j.ribaf.2020.101307.

IT COMPETENCES

- R
- Python
- MS Excel .

RECENT CONFERENCES

- **American Economic Association Conference:** Barbara Będowska-Sójka, Joanna Górka, Adam Zaremba, Do Uncertainty Indices Affect Cryptocurrency Uncertainty: A Lesson from Turbulent Times, Allied Social Science Associations Conference, ASSA, 5-7.01.2024, San Antonio, TX.
- **CFE-CMStatistics 2023:** Barbara Będowska-Sójka, Joanna Górka, Do Uncertainty Indices Affect Cryptocurrency Uncertainty: A Lesson from Turbulent Times, Berlin, 16-18.12.2023, Berlin.
- **1st Elsevier Conference:** Barbara Będowska-Sójka, Piotr Wójcik, Is Bitcoin dethroned too quickly? The connectedness between the cryptocurrencies, 1st Elsevier Conference, 18-20.11.2023, Rio de Janeiro.
- **AFML 2023:** Barbara Będowska-Sójka, Piotr Wójcik, The connectedness between cryptocurrencies: volatility and liquidity, Annual Financial Market Liquidity Conference, Budapest 9-10.11.2023 (invited speaker) .
- **FROGEE:** Barbara Będowska-Sójka, Editorial boards of finance journals: the gender gap and social networks, Gender Equality and Women's Economic Empowerment, Tbilisi, International School of Economics at TSU, 19-20.10.2023..
- **IFORS 2023:** Barbara Będowska-Sójka, Piotr Wójcik, The connectedness of cryptocurrencies, IFORS2023, Santiago, Chile, 10-14.07.2023. .
- **FFEA 2023:** Barbara Będowska-Sójka, Joanna Górka, Adam Zaremba, Do uncertainty indices affect cryptocurrencies? Lesson from the turbulent times, 2nd Conference on INternational Finance; Sustainable and Climate Finance and Growth, Ljubljana, Słowenia 18-20.06.2023.
- **Sopot 2023:** Barbara Będowska-Sójka, Joanna Górka, Adam Zaremba, Do uncertainty indices affect cryptocurrencies? Lesson from the turbulent times, Modelowanie i prognozowanie gospodarki narodowej (Modelling and forecasting the national economy), Sopot, 1-2.06.2023 (invited talk)

AWARDS

- **Best Paper Award:** Commonality in liquidity measures – the evidence from the Polish stock market, International Scientific Conference Hradec Economic Days 2019, February 5-6 2019 - prize sponsored by Journal Systems, MDPI AG.
- **Outstanding Reviewer:** Studies in Economics and Finance, the 2019 Emerald Literati Awards .
- **Second Best Paper Award:** The competition was organized during the 4th Congress of the Capital Market by the Warsaw University and the Central Securities Depository of Poland, Warsaw 2015.
- **Third Best Paper Award:** The competition was organized during the 5th Congress of the Capital Market by the Warsaw University and the Central Securities Depository of Poland, Warsaw 2017.

LANGUAGES

- **English:** Proficiency in writing and speaking.
- **German:** B2.
- **Spanish:** B1.
- **Russian:** A2.