Ajda Marjanovič

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ajda-marjanovic.github.io Website:

— Education

2021 - present PhD in Economics

LUISS Guido Carli, Rome, Italy.

2018 - 2021 MSc in Quantitative Finance and Actuarial Sciences

School of Economics and Business, University of Ljubljana, Ljubljana, Slovenia. Thesis: Forecasting Realized Variance: A comparison between HAR and ARFIMA models (10/10)

2015 - 2018 BSc in Money and Finance

School of Economics and Business, University of Liubliana, Liubliana, Slovenia.

— Work Experience

Mar – Aug 2021 **Data Analyst**, Slovenian Sovereign Holding, Ljubljana, Slovenia

Implemented ownership structure models to analyse state participation and prepared interactive data

visualizations.

Jul – Aug 2019 **Project Assistant**, Intesa Sanpaolo Bank, Sežana, Slovenia

Digitised personal and mortgage loan documentation in the Lean Bank project.

Jan – Feb 2018 Financial Analyst (Internship), Ilirika Brokerage plc., Ljubljana, Slovenia

Assisted with the writing of daily, weekly market reports and macro analysis for the annual report,

exported data from Bloomberg, analysed share buybacks.

— Academic Experience

2023 - present Teaching Assistant - Econometric Theory, LUISS Guido Carli, Rome, Italy

Carrying out exercise sessions in MATLAB (MSc in Economics and Finance).

Sep – Dec 2023 Teaching Assistant - Advanced Statistics, LUISS Guido Carli, Rome, Italy

Prepared and carried out theoretical exercise sessions, assisted and graded students on a course

project (MSc in Data Science and Management)

Teaching Assistant - Financial Economics, LUISS Guido Carli, Rome, Italy Sep – Dec 2023

Prepared and carried out lectures in Python, graded assignments (MSc in Economics and Finance)

Sep - Dec 2023 Teaching Assistant - Machine Learning, LUISS Guido Carli, Rome, Italy

Prepared and graded student assignments (MSc in Economics and Finance)

Master Thesis Supervision, LUISS Guido Carli, Rome, Italy Apr - Oct 2023

Supervising Master's programme students writing theses on topics in Asset Pricing.

Mar - Jun 2023 Research Assistant, LUISS Guido Carli, Rome, Italy

Assisting with the research project on bonds and inflation swaps.

Research

Working papers

Extreme Views on Reddit: Information or Noise

Curriculum vitae Ajda Marjanovič

	Conferences
	31st Symposium of the Society for Nonlinear Dynamics & Econometrics , <i>University of Padova</i> , Padua, Italy
Sep 2023	Junior Workshop in Econometrics and Applied Economics , <i>LUISS Guido Carli</i> , Rome, Italy Jointly organized by LUISS Guido Carli, University of Bolzano and BI Norwegian Business School.
	Study Exchanges and Summer Schools
Sep 2023	CEMFI Summer School: Machine Learning in Finance, CEMFI, Madrid, Spain
Sep 2022	3rd Klagenfurt-Bielefeld Summer School on Modern Topics in Time Series Analysis , <i>University of Klagenfurt</i> , Klagenfurt, Austria
June 2020	European Investment Bank Summer School, EIB, virtual
Sep – Dec 2019	Erasmus+ exchange, LUISS Guido Carli, Rome, Italy
Sep – Dec 2017	Erasmus + exchange , <i>University of Strathclyde</i> , Glasgow, United Kingdom
Aug 2017	Globalization as a Managerial and Economic challenge in Europe Summer School , <i>University of Würzburg</i> , Würzbrug, Germany
	Awards
2021	Prešeren Faculty Award for Master's Thesis School of Economics and Business, University of Ljubljana, Ljubljana, Slovenia. Awarded by the faculty to the best master's theses.
2019	Faculty Award for Undergraduate Studies School of Economics and Business, University of Ljubljana, Ljubljana, Slovenia. Awarded to the top 1% of the class at graduation.
2016 – 2018	Commendation for Study Performance School of Economics and Business, University of Ljubljana, Ljubljana, Slovenia. Awarded to the top 5% of the class every academic year.
	Software
	Python, R, MATLAB, ੴEX, MS Office, Tableau experience with Bloomberg Terminal and Refinitiv Eikon Workspace
	Language Skills

English (advanced), Italian (intermediate), Slovenian (native)