Ajda Marjanovič

Contact: amarjanovic@luiss.it

marjanovicajda@gmail.com

Website: ajda-marjanovic.github.io

— 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 Ljubljana, Ljubljana, Slovenia.

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)

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

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)

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

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.

— 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.

Research

Working papers

Extreme Views on Reddit: Information or Noise

Curriculum vitae Ajda Marjanovič

Conferences

Mar 2024 **31st Symposium of the Society for Nonlinear Dynamics & Econometrics**, *University of Padova*, Padua, Italy

Sep 2023 **Junior Workshop in Econometrics and Applied Economics**, *LUISS Guido Carli*, Rome, Italy Jointly organized by LUISS Guido Carli, University of Bolzano and BI Norwegian Business School.

Summer Schools and Study Exchanges

2024 **Market Microstructure Summer School**, *Stockholm Business School*, Stockholm, Sweden (scheduled)

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**, *University of Klagenfurt*, 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**, *University of Strathclyde*, Glasgow, United Kingdom

Aug 2017 **Globalization as a Managerial and Economic challenge in Europe Summer School**, *University of Würzburg*, 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, MATLAB, R, 上下EX, MS Office, Tableau experience with Bloomberg Terminal and Refinitiv Eikon Workspace

Language Skills

English (advanced), Italian (intermediate), German (basic), French (basic), Slovenian (native)