



Dr. David Dolejší

Economist

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About me

I am a highly motivated and results driven economist who has an education in theoretical and empirical economics with invaluable experience in research and financial risk management. My expertise is in the area of banking and financial regulations with a particular focus on model risk management, governance and credit risk modeling. I am skilled in credit risk model development, validation and methodology design under various regulations including ECB Guidelines, Basel II and IFRS9. I have experience in leading end to end development of complex model risk solutions.

Skills

Financial Modeling
 Credit risk;
 Validation and audit of risk models;
 Regulatory frameworks (IFRS 9, IRB);
 Conservatism analysis;
 Model Risk Management

Programming
 R; LaTeX; MATHEMATICA; SQL; SAS

Language
 Czech (native); English (fluent)

Education

2013-2016	Ph.D. in Law & Economics Thesis: Industrial Organization in Pre-modern Central Europe	University of Turin, IT
2011-2012	MSc. in Economics (Cum Laude) Thesis: Risk-sharing Networks as an Insurance Strategy	VU University Amsterdam, NL

Selected Experience

2020-cont	Manager in Financial Risk Modeling - MRM framework design and review - leading development of automated model validation solutions - a project manager and business owner for the MRM solution - leading credit risk model validations for the FRM team in Prague	PwC, CZE
2018-2020	Senior Consultant in Financial Risk Modeling - leading model calibration and MoC estimations - leading development of automated model validation solutions - leading development of model risk management solutions - leading IRB and IFRS 9 model testing and reporting for a Dutch bank - supervision of IFRS 9 model audits in Europe and Asia - developing model validation frameworks (PD, LGD, EAD)	PwC, CZE
2017-2018	Expert in Financial Risk Modeling - IFRS 9 model audits of the large CEE banking group and its entities - IFRS 9 models validation and impairment audits in Europe and Asia - LGD, EAD, RR and PD models development within the CEE region	PwC, CZE
2017	Consultant in Health Economics - cost-benefit analysis of alcohol consumption for the government	IHETA, CZE
2015-2017.	Economic Commentator (external) - columns, economic analysis, comments	Newspaper Lidové noviny
2014	Visiting Researcher	Cornell University, USA
2011-2012	Member of the Educational Committee - reporting to the university, programme evaluation	VU University Amsterdam, NL
2009-2011	Junior Research Assistant	University of Economics, CZE
2009	Internship - daily reports, data analysis and annual report	Ministry of Industry and Trade, CZE
2009	Internship - assistance for the Financial and Administrative Division	Senate of the Parliament, CZE

Publications

2019	PMH32 THE ECONOMIC BURDEN OF ALCOHOL CONSUMPTION IN THE CZECH REPUBLIC (co-author), Value in Health
2018	Coproduction of Property Rights: The Management of Watercourses in Pre-modern Bohemia, International Review of Law & Economics
2018	Společenské náklady konzumace alkoholu v ČR (co-author), IHETA
2017	Craft Guilds, Encyclopedia of Law & Economics

Other Activities and Achievements

2019-cont	Certification: PRINCE2 Foundation & PRINCE2 Practioner
2017-cont.	Research Fellow: Monetary Research Center of UNWE (BG)
2020	Conference panelist: RiskMinds (online)
2017-2019	Research Fellow: Jan Evangelista Purkyně University (CZE)
2017	Grant: the Institute for Humane Studies' Research Grant.
2016-2017	Lecturing: selected seminars at CEVRO Insitute (CZE)
2014-2017	Presentations: University of Turin (IT), Utrecht University (NL), Humboldt University (DE), Charles University (CZE), University of Economics in Prague (CZE) and CEVRO Institute (CZE)
2012	Fellowship: Mont Pelerin Society General Meeting 2012