Matěj Nevrla

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Google Scholar
ResearchGate
ORCiD
GitHub

Research Interests

Empirical asset pricing, financial econometrics

Education

Charles University, Prague — 2024 (expected)
Institute of Economic Studies

Ph.D. in Economics
Supervisor: Jozef Baruník
Thesis title: *Essays on tail risks, asymmetries and cross-section of asset returns*

University of California, San Diego — 2019
Rady School of Management

Research visit
Sponsor: Allan Timmermann

Charles University, Prague — 2016
Institute of Economic Studies

Mgr. (M.Sc. equivalent) in Economic Theory

University of Economics in Prague — 2016, 2013
Faculty of Finance and Accounting

Ing. (M.Sc. equivalent) in Financial Engineering
Bc. (B.Sc. equivalent) in Banking and Insurance

Publications

"Quantile Spectral Beta: A Tale of Tail Risks, Investment Horizons, and Asset Prices", with Jozef Baruník, *Journal of Financial Econometrics*, Autumn 2023. Volume 21, Issue 5, Pages 1590–1646.

"Common Idiosyncratic Quantile Risk", with Jozef Baruník, R&R in *Review of Finance*, 2023.

"Asymmetric Risks: Alphas or Betas?", 2023. Job market paper.

Teaching

Teaching assistant, Institute of Economic Studies, Charles University

- Applied Econometrics (Master) 2017-2020
- Advanced Econometrics (Master) 2017-2020
- Introductory Statistics (Bachelor) 2017-2018
- Statistics (Bachelor) 2016-2018

Presentations

2023: University of Sussex (Brighton), Financial Econometrics Conference (Lancaster), STAT of ML (Prague)

2022: STAT of ML (Prague), Haindorf Seminar

2021: Frontiers of Factor Investing (Lancaster), STAT of ML (Prague)

2020: Haindorf Seminar

2019: Computational and Financial Econometrics Conference (London), Haindorf Seminar

2018: Computational and Financial Econometrics Conference (Pisa), International Symposium in Computational Economics and Finance (Paris), SoFiE Summer School (Brussels), Haindorf Seminar (Hejnice, Humboldt U. & Charles U. joint seminar)

2017: Computational and Financial Econometrics Conference (London), Slovak Economic Association Meeting (Košice)

Work Experience

Institute of Information Theory and Automation of the CAS 2018-Present
Junior Researcher

Research work

Center for Doctoral Studies, Charles University 2016-2020
Junior Researcher

Research and administrative work

Quantitative Consulting 2015-2017
Analyst

Participation in development of risk models

Grants

The University Research Centers (UNCE) competition 2018-21
Doctoral Fellowship

Grant Agency of the Charles University 2017-19
Main researcher

GAUK No. 846217
Title: *Capital Asset Pricing in the Quantile-Frequency Domain*

Awards

2019: 1^{st} place in the Competition for the Best Student Paper in Theoretical Economics, The Czech Econometric Society

2020: Golden Course – Best course taught at the IES (Master); *Applied Econometrics*, Assistant

2019: Golden Course – Best course taught at the IES (Master); *Applied Econometrics*, Assistant

2018: Golden Course – Best course taught at the IES (Master); *Applied Econometrics*, Assistant

Computing Skills

R, MATLAB, Python, Jupyter Notebook, LaTeX, SQL, SAS, Wolfram Mathematica, E-Views

Languages

Czech (native), English (fluent), German (basic)

Interests and Activities

Family, guitar, weight training, movies, books, food.

References

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Universitat Pompeu Fabra
Ramon Trias Fargas 25-27
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Cathy Yi-Hsuan Chen
Adam Smith Business School
University of Glasgow
2 Discovery Place
Glasgow, G11 6EY, United Kingdom
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Wolfgang Karl Härdle
IRTG 1792 “High Dimensional Nonstationary Time Series”
School of Business and Economics
Humboldt-Universität zu Berlin
Unter den Linden 6
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