

Matěj Nevrla

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🌐 <https://matejnevrla.github.io>
🔍 Google Scholar
🐙 GitHub

ACADEMIC APPOINTMENTS

UNIVERSITY OF LIVERPOOL Lecturer (Assistant Professor) in Finance	2024-
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RESEARCH INTERESTS

Empirical asset pricing, financial econometrics

EDUCATION

CHARLES UNIVERSITY, PRAGUE Institute of Economic Studies <i>Ph.D. in Economics and Finance</i> Supervisor: Jozef Baruník Thesis title: <i>Essays on tail risks, asymmetries, and cross-section of asset returns</i> Opponents: Deniz Erdemlioglu (IESEG School of Management), Mattia Bevilacqua (University of Liverpool Management School), Jeroen Rombouts (ESSEC Business School)	2024
UNIVERSITY OF CALIFORNIA, SAN DIEGO Rady School of Management Research visit Sponsor: Allan Timmermann	2019
CHARLES UNIVERSITY, PRAGUE Institute of Economic Studies <i>Mgr. (M.Sc. equivalent) in Economic Theory</i>	2016
UNIVERSITY OF ECONOMICS IN PRAGUE Faculty of Finance and Accounting <i>Ing. (M.Sc. equivalent) in Financial Engineering</i> <i>Bc. (B.Sc. equivalent) in Banking and Insurance</i>	2016, 2013

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.

WORKING PAPERS

“Common Idiosyncratic Quantile Risk”, with Jozef Baruník, R&R in *Review of Finance*, 2024.

WORK IN PROGRESS

“Asymmetric Risks: Alphas or Betas?”, 2024.

TEACHING

TEACHER

University of Liverpool Management School

Quantitative Techniques for Accounting and Finance (Graduate)	2024-2025
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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

2024: 4th Frontiers of Factor Investing (Lancaster), 16th Annual SoFiE Meeting (Rio de Janeiro), Financial Econometrics Meets Machine Learning (Lugano), University of Liverpool, University of Birmingham

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 Junior Researcher Research and administrative work	2016-2020
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QUANTITATIVE CONSULTING Analyst Participation in development of risk models	2015-2017
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GRANTS

THE UNIVERSITY RESEARCH CENTERS (UNCE) COMPETITION Doctoral Fellowship	2018-21
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GRANT AGENCY OF THE CHARLES UNIVERSITY Main researcher GAUK No. 846217 Title: <i>Capital Asset Pricing in the Quantile-Frequency Domain</i>	2017-19
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AWARDS

2019: 1st 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, L^AT_EX, SQL, SAS, Wolfram Mathematica, E-Views

LANGUAGES

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

INTERESTS AND ACTIVITIES

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

REFERENCES

Jozef Baruník

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Faculty of Social Sciences
Charles University
Opletalova 26
Prague 1, 110 00, Czech Republic
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Wolfgang Karl Härdle

IRTG 1792 “High Dimensional Nonstationary Time Series”
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