

# Matěj Nevrla

Last update: November 11, 2023  
(latest version)

Institute of Economic Studies  
Faculty of Social Sciences, Charles University  
Opletalova 26  
CZ-110 00 Prague  
Czech Republic  
Phone: (+420) 734 593 183

✉ [matej.nevrla@fsv.cuni.cz](mailto:matej.nevrla@fsv.cuni.cz)  
🌐 <https://matejnevrla.github.io>  
🔍 Google Scholar  
R<sup>6</sup> ResearchGate  
🆔 ORCID  
🐙 GitHub

## RESEARCH INTERESTS

---

Empirical asset pricing, financial econometrics

## EDUCATION

---

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

## PUBLICATIONS

---

“Quantile Spectral Beta: A Tale of Tail Risks, Investment Horizons, and Asset Prices”, with Jozef Baruník, *Journal of Financial Econometrics*, 2022.

“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<sup>st</sup> 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<sup>A</sup>T<sub>E</sub>X, 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**

Institute of Economic Studies  
Faculty of Social Sciences  
Charles University  
Opletalova 26  
Prague 1, 110 00, Czech Republic  
Email: [barunik@fsv.cuni.cz](mailto:barunik@fsv.cuni.cz)

### **Cathy Yi-Hsuan Chen**

Adam Smith Business School  
University of Glasgow  
2 Discovery Place  
Glasgow, G11 6EY, United Kingdom  
Email: [CathyYi-Hsuan.Chen@glasgow.ac.uk](mailto:CathyYi-Hsuan.Chen@glasgow.ac.uk)

### **Christian Brownlees**

Department of Economics and Business  
Universitat Pompeu Fabra  
Ramon Trias Fargas 25-27  
Barcelona, 08005, Spain  
Email: [christian.brownlees@upf.edu](mailto:christian.brownlees@upf.edu)

### **Wolfgang Karl Härdle**

IRTG 1792 “High Dimensional Nonstationary Time Series”  
School of Business and Economics  
Humboldt-Universität zu Berlin  
Unter den Linden 6  
Berlin, 10099, Germany  
Email: [haerdle@hu-berlin.de](mailto:haerdle@hu-berlin.de)