Eva Norante -Kvasnickova

Curriculum Vitae

Autorizzo il trattamento dei miei dati personali ai sensi del Dlgs 196 del 30 giugno 2003.

Personal Details

Born 31/07/1983, in Považská Bystrica, Slovakia

Nationality: Slovak with permanent residence in Italy

Education

2010 Rigorous examination in Financial Mathematics, Probability and Statistics

- **Comenius University, Faculty of Mathematics, Physics and Informatics, Bratislava, Slovakia**
- **Department of Applied Mathematics and Statistics**
- Rigorous thesis: Equilibrium Analysis on Interest Rate Markets (2010)
- Thesis consultant: Prof. Igor Melicherčík
- **Achieved title: RNDr., Doctor of Natural Sciences (rerum naturalium doctor)**

2002-2009 Master study of theoretical mathematics

- **Charles University, Faculty of Mathematics and Physics, Prague, Czech Republic**
- **Department of Statistics and Probability**
- Field of study: Mathematical Statistics, Probability and Econometrics
- Specialization: Econometrics
- Diploma thesis: Interest Rate Market Analysis (2008)- obtained highest grade: A
- Thesis supervisor: Karel Janeček (CEO of RSJ Invest Algorithmic Trading brokerage company)
- **Achieved title: Mgr., Master of Theoretical Mathematics**

2004–2005 One-year visiting student with scholarship won (Erasmus)

- **Humboldt University, School of Business and Economics, Berlin, Germany**
- **Institute for Statistics and Econometrics**
- Specialization: Econometrics and Quantitative Macroeconomics

Working & Teaching Experience

2015 – 2018 Teaching Assistant at Universita degli Studi del Molise, Campobasso, Italy

- teaching course Economics Statistics (Statistica Economica)
- three consecutive academic years 2015/16, 2016/17 and 2017/18
- 60 hours extensive course including theory, exercises, examinations and grading
- department director: Prof. Claudio Lupi

2013 – 2014 Research Assistant at Tor Vergata University, Rome, Italy

- Research Assistant in Econometrics and Empirical Economics, Tor Vergata University, Faculty of Economics, Rome, Italy.
- Research concerning the optimisation of socially responsible portfolio performance
- research supervisor: Prof. Stefano Herzel

2011 – 2012 Teaching Assistant at Tor Vergata University, Rome, Italy

- One year stay (2011 - 2012) at EIEF (Einaudi Institute for Economics and Finance), Bank of Italy
- One year master study (2010 - 2011), Achieved title: MEI, Master of Economic Institutions
- Fall 2012 Asset Pricing course, grading and setting exams, consultations-master students. assistance to Professor S. Herzel
- Spring 2012 Financial Econometrics II course, practice classes for PhD and master students. assistance to Professor M. Brunetti

- Spring 2012 Financial Econometrics I course, practice classes for PhD and master students. assistance to Professor R. Renò
- Fall 2011 Optimization, Calculus and Linear Algebra course, practice classes for PhD and master students. assistance to Professor R. Monte

2009 - 2010 PricewaterhouseCoopers, Bratislava, Slovakia

- Insurance Mathematics Analyst, Audit, Assurance department.
- Responsibility over actuary and financial mathematics sections: technical reserves in insurance companies, recalculation and estimates of current funds prices and other related issues
- Worked in insurance team where main clients were biggest insurance or funds companies and banks of Slovakia

ADDITIONAL DETAILS

Computer skills

- Advanced: Matlab, programming in Excel, LATEX, Borland Pascal, Office package
- Intermediate: Mathematica, R
- Basic Maple, STATA

Languages

- English - Proficient - Full working proficiency
- Italian - Fluent - Fluent understanding and conversation, fluent teaching
- German - Proficient - Full working proficiency
- Russian – Basic - Full understanding, basic conversation (spoken)
- Slovak - Native Speaker
- Czech - Native Speaker

Professional Interests

- stochastic differential equations, interest rate models, convexity adjustment
- differential analysis, measure theory
- risk management
- financial and insurance mathematics
- portfolio performance optimisation, socially responsible mutual funds

Other Details

- ACCA qualification - exams F1 (2009) and F2 (2010) - Business Academy PwC Slovakia
- Driving licence - International licence B1/B/AM 2009, Bratislava, Slovakia
- Piano player attended 7-year Academy of Arts 1991-1998, Bratislava, Slovakia

Papers and Publications

Feb 2013 Impact of Luck on Performance Classification of Socially Responsible and Conventional Mutual Funds

- working paper , Tor Vergata University
- Performance analysis of SR versus conventional portfolios, estimation of false discovery rates and relevant comparisons for entire mutual funds universe

Jan 2013 - Arbitrage Analysis on the Futures & Forwards Interest Rate Markets

- monograph, Lambert Academic Publishing, ISBN 978-3-659-33967-7
- Analysis of arbitrage possibilities on currency futures- forward markets, specific differences between forward and futures contracts (convexity adjustment)

Jan 2012 - Market Risk and Financial Markets Modelling

- collective of authors, SPRINGER, ISBN 978-3-642-27930-0.

Dec 2006 - Measuring Operational Risk

- collective of three authors, working paper, Charles University
- Semestral project for Česká Spořitelna Bank
- Annual capital requirements estimation, estimates of operational value at risk (VaR), recommendations of suitable models

Talks at Conferences/Workshops

Sep 2014 MMEI Matmehatical Methods in Economy and Industry,Smolenice,Slovakia.

Jan 2013 XIV Workshop on Quantitative Finance, Rimini, Italy.

Dec 2012 Tor Vergata Lunch Seminar, Tor Vergata University, Rome, Italy.

Jan 2012 XIII Workshop on Quantitative Finance, L'Aquila, Italy.

Feb 2011 Perm Winter School in Risk Management, Perm, Russia.

Organizations of Conferences

Sep 2012 Congresso di Economia EARIE 2012, Rome, Italy.

Other attended Conferences/Workshops

2013 6th European Summer School in Financial Mathematics, Vienna, Austria.

2013 Geox Week on Risk Management, Florence, Italy.

2013 XIV Workshop on Quantitative Finance, Rimini, Italy.

2012 XXI International Conference on Money, Banking and Finance, Rome, Italy.

2012 INRIA - Systemic Risk and Quantitative Risk Management, Paris, France.

2012 Risk Measurement and Control - Summer School, Rome, Italy.

2012 Credit Risk Modeling - Summer School, Canazei, Italy.

2012 QUANT - Quantitative Asset & Risk Mamagement Workshop, Venice, Italy.

2011 Labour Lectures on Topics in Microeconometrics , Rome, Italy.

2011 Sovereign Debt Risk - Bank of Italy conference, Rome, Italy.

2011 Perm Winter School in Risk Management, Perm, Russia.

2008 Financial Risk Modeling - Morgan Stanley conference, Prague, Czech Republic.

2006 Financial Econometrics Workshop, Berlin, Germany.