# Eva Norante - Kvasničková

*Curriculum Vitae*

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

## Education

2015–present **PhD degree in Applied Mathematics**,
*Comenius University, Faculty of Mathematics, Physics and Informatics*, Bratislava, Slovakia.
Research concerning modeling of pension savings management
Research supervisor: Prof. Igor Melicherčík

2011–2014 **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
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

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 examination in Financial Mathematics, Probability 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 Algoritmic Trading brokerage company)
Achieved title: **Mgr.**, Master of Theoretical Mathematics

2004–2005 **One-year visiting student with scholarship won**,
*Humboldt University, School of Business and Economics*, Berlin, Germany.
Institute for Statistics and Econometrics
Specialization: econometrics and quantitative macroeconomics

## Working & Teaching Experience

### Teaching Assistant at Tor Vergata University, Rome, Italy

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

### **PricewaterhouseCoopers**, Bratislava, Slovakia

Sep 2009 – Aug 2010 **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
Direct supervisor on most extensive jobs: Julia Brtanova, head actuary for *PwC* Slovakia
- as the only member of the team I have obtained highest and second highest grades assigned by Julia Brtanova

## Contacts for further feedback

### **Faculty of Mathematics and Physics**, Prague, Czech Republic

- Prof. Jitka Dupacova, *professor of stochastic modeling in finance,* dupacova@karlin.mff.cuni.cz
- Prof. Zuzana Praskova, *chair of econometrics department,* praskova@karlin.mff.cuni.cz

### **PricewaterhouseCoopers**, Bratislava, Slovakia

- Julia Brtanova, *head actuary of PwC Slovakia,* julia.brtanova@sk.pwc.com
- Peter Sedlak, *personal coach, manager, PwC Slovakia,* peter.sedlak@sk.pwc.com
- Eva Hupkova, *director, head of insurance team in PwC Slovakia,* eva.hupkova@sk.pwc.com

### Research institutions in Slovakia

- Prof. Jiří Pospíchal, *professor of informatics,*
  Faculty of Informatics and Information Technologies, Slovak Technical University, pospichal@fiit.stuba.sk
- Prof. Igor Melicherčík, *associated professor of financial mathematics,*
  Faculty of Mathematics, Physics and Informatics, Comenius University, igor.melichercik@fmph.uniba.sk

### **Tor Vergata University**, Rome, Italy

- Prof. Franco Peracchi, *professor of econometrics, coordinator of the PhD program*
  Faculty of Economics, franco.peracchi@uniroma2.it
- Prof. Roberto Monte, *doctor of financial mathematics,* Faculty of Engineering, monte@sefemeq.uniroma2.it

# ADDITIONAL DETAILS

## Computer skills

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

## Languages

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| Italian | **Fluent** | *Fluent understanding and conversation* |
| English | **Proficient** | *Full working proficiency* |
| German | **Proficient** | *Full working proficiency* |
| Slovak | **Native Speaker** | |
| Czech | **Native Speaker** | |
| Russian | **Basic** | *Full understanding, basic conversation (spoken)* |

## 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

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|---|---|---|
| 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 **PhD 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*.

**DICHIARAZIONE SOSTITUTIVA DELL'ATTO DI NOTORIETA'**
**(Art. 47 D.P.R. 28 dicembre 2000, n. 445)**
**resa in ottemperanza all'art.15 c.1, lett. c) del Dlgs 33/2013**

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Il/La sottoscritto/a EVA KVASNICKOVA

consapevole delle sanzioni penali, nel caso di dichiarazioni non veritiere, di formazione o uso di atti falsi, richiamate dall'art. 76 del D.P.R. 445 del 28 dicembre 2000, relativamente a quanto disposto dal DLgs 33/2013 art. 15 c.1 lettera c) con riferimento all'incarico di DOCENTE A CONTRATTO conferito dall'Università degli Studi del Molise, presso il Dipartimento di DIPARTIMENTO ECONOMIA

**DICHIARA**

☒ di **non** svolgere incarichi in enti di diritto privato regolati o finanziati dalla pubblica amministrazione;

☐ di svolgere n.___incarico/incarichi in ente/i di diritto privato regolato/i o finanziato/i dalla pubblica amministrazione presso ______________________________

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☒ di **non** avere titolarità di cariche in enti di diritto privato regolate o finanziate dalla pubblica amministrazione;

☐ di avere titolarità di cariche in enti di diritto privato regolate o finanziate dalla pubblica amministrazione presso______________________________

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☒ di non svolgere attività di tipo professionale;

☐ di svolgere attività di tipo professionale.

Il sottoscritto dichiara inoltre, rispetto all' incarico di cui sopra, che non sussistono situazioni, anche potenziali, di conflitto di interesse con l'Università degli Studi del Molise.

*Luogo e data*

31.10.2016

Firma

Kvasn