

# Eva Norante - Kvasničková

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## *Curriculum Vitae*

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

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### 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 Algorithmic 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 – **Insurance Mathematics Analyst**, Audit, Assurance department.
- Aug 2010 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](mailto: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](mailto: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](mailto:franco.peracchi@uniroma2.it)
- Prof. Roberto Monte, *doctor of financial mathematics*, Faculty of Engineering, [monte@sefemeq.uniroma2.it](mailto:monte@sefemeq.uniroma2.it)

## ADDITIONAL DETAILS

### Computer skills

Advanced	Matlab, programming in Excel, $\text{\LaTeX}$ , Borland Pascal, Office package
Intermediate	Mathematica, R
Basic	Maple, STATA

### Languages

Italian	<b>Fluent</b>	<i>Fluent understanding and conversation</i>
English	<b>Proficient</b>	<i>Full working proficiency</i>
German	<b>Proficient</b>	<i>Full working proficiency</i>
Slovak	<b>Native Speaker</b>	
Czech	<b>Native Speaker</b>	
Russian	<b>Basic</b>	<i>Full understanding, basic conversation (spoken)</i>

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

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## 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

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## 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*.

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## Organizations of Conferences

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

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## 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*.

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Il/la sottoscritto/a EVA KVASNIČKOVÁ

Molise, presso il Dipartimento di ECONOMIA

Krasnick