

MARTIN HRONEC

PERSONAL INFORMATION

Born in Levice, Slovakia, 29 August 1993

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phone (M) +420 606 681 623

EDUCATION

2017-present Institute of Economic Studies

*Charles University
in Prague*

PhD in Economic Theory;
Topic: Asset pricing and portfolio selection via machine learning;
Publication (JFM): Does it pay to follow anomalies research? Machine learning approach with international evidence (with Ondrej Tobek)
Supervisor: doc. PhDr. Jozef Baruník, Ph. D.

2015-2017 Institute of Economic Studies

*Charles University,
Prague*

Finance, Financial Markets and Banking;
Thesis : Portfolio selection in factor investing;
Advisor: doc. PhDr. Jozef Baruník, Ph. D.

2011-2015 Institute of Economic Studies

*Charles University,
Prague*

Economic Theories;
Thesis: Forecasting stock market returns and volatility in different time horizons using Neural Networks;
Advisor: doc. PhDr. Jozef Baruník, Ph. D.

WORK EXPERIENCE

2019-2020 Head of strategy , PRAVDA CAPITAL

*Pravda Capital
s.r.o.*

Leading team of 5 analysts, responsible for research, development and deployment of the main strategy of the fund.
Reference: Jan Pravda & Vladimir Vyhnaek

2015-2018 Analyst , PRAVDA CAPITAL

*Pravda Capital
s.r.o.*

Researching, building and implementing investing models.
Reference: Jan Pravda

TECHNICAL SKILLS & ABILITIES

Advanced PYTHON, R , GIT, SQL

Intermediate MATLAB , LINUX, L^AT_EX, DOCKER ,MS EXCEL (VBA),

Languages ENGLISH · Advanced (C1)

GERMAN · Intermediate (B1)

HOBBIES

Interests Software tinkering · History of science · Value Investing

November 6, 2020