

Lenka Nechvátalová

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EDUCATION

Charles University in Prague, Faculty of Social Sciences *09/2020 - Present*
Institute of Economic Studies - Doctoral studies (Economics and Finance)
Dissertation thesis topic: Deep reinforcement learning in asset pricing
Supervisor: doc. PhDr. Jozef Baruník, Ph. D.

Charles University in Prague, Faculty of Social Sciences *9/2017 - 9/2020*
Institute of Economic Studies - Master studies (Economics and Finance)
Master thesis topic: Multi-horizon equity returns predictability via machine learning

Universität Konstanz, Germany *9/2016 - 3/2017*
Erasmus stay

Charles University in Prague, Faculty of Social Sciences *9/2014 - 6/2017*
Institute of Economic Studies - Bachelor studies (Economics and Finance)
Bachelor thesis topic: Volatility Transmission Between Oil Prices and European Stock Market

WORK EXPERIENCE

Pravda Capital s.r.o *8/2018 - 8/2020*
quantitative analyst

DatERO s.r.o *6/2017 - 7/2018*
junior accountant

LANGUAGE SKILLS

English	Fluent
French	Basic
German	Basic

SOFTWARE

Python
R
SQL, PostgreSQL
Git
Microsoft Office
LaTeX