

# Lenka Nechvátalová

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## EDUCATION

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**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

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**Institute of Economic Studies and  
Institute of Information Theory and Automation** *9/2020 - present*  
*Ph.D. candidate*

- Work in progress: Deep reinforcement learning portfolio optimization
- Papers:
  - Multi-Horizon Equity Returns Predictability via Machine Learning (IES working paper 2021)
- Teaching:
  - Advanced Econometrics (teaching assistant)
  - Applied Econometrics (teaching assistant)
- Member of the Center for Doctoral Studies: organisation of dissertation defenses

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

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

## LANGUAGE SKILLS

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<b>Czech</b>	Fluent
<b>English</b>	Fluent
<b>French</b>	Basic
<b>German</b>	Basic

## SOFTWARE

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**Python**  
**R**  
**SQL, PostgreSQL**  
**Git**  
**Microsoft Office**  
**LaTeX**