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 Quantitative Finance;
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)
Working papers:
The role of data in asset pricing.
Quantile optimizer in action.
Supervisor: doc. PhDr. Jozef Baruník, Ph. D.
Teaching: Data Processing in Python (Master), Version Control with Git (Master)

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.

PUBLICATIONS

Journal of Financial Markets

Tobek, O., Hronec, M. (2020). Does it pay to follow anomalies research? machine learning approach with international evidence. Journal of Financial Markets, 100588.

IES Working papers

Tobek O. and Hronec M. (2018): "Does the Source of Fundamental Data Matter?" IES Working Papers 15/2018. IES FSV. Charles University.

TEACHING EXPERIENCE

Institute of Economic Studies

2019 - present   Data Processing in Python - Lecturer (Masters)

2020 - present   Version Control with Git - Lecturer (Masters)

2017 - 2019   Advanced Econometrics - Seminars (Masters)

2018   Portfolio Analysis and Risk Management - Seminars (Masters)

Data Processing in Python consecutively rank among "Best courses taught at the IES" in years 2019 - 2021.

WORK EXPERIENCE

Pravda Capital s.r.o.

2019-2020 Head of strategy , PRAVDA CAPITAL

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

Pravda Capital s.r.o.

2015-2018 Analyst , PRAVDA CAPITAL

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

TECHNICAL SKILLS & ABILITIES

Advanced PYTHON, R , GIT, SQL

Intermediate MATLAB , LINUX, LATEX, DOCKER ,MS EXCEL (VBA),

Languages ENGLISH · Advanced (C1)

GERMAN · Intermediate (B1)

HOBBIES

Interests Software tinkering · History of science · Value Investing

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