

# 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 (Czech Journal of Economics and Finance 2024)
  - Autoencoder asset pricing models and economic restrictions - International evidence (IES working paper 2024)
- Teaching:
  - Advanced Econometrics (teaching assistant)
  - Applied Econometrics (teaching assistant)
- Member of the Center for Doctoral Studies: organisation of dissertation defenses (2020 - 2024)

**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**