

ING. ZUZANA KOŠŤÁLOVÁ, PHD.



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Bratislava, Slovakia

About Me

I am a junior researcher at the Institute of Economic Research of the Slovak Academy of Sciences. My research interests are centered around big-data analysis, machine learning and financial stability. In my current research projects, I have two research paths. The first one uses machine learning methods to estimate financial cycles and financial distress. The second one uses machine learning methods to model various aspects of labor market.

Experience

Institute of Economic Research of Slovak Academy of Sciences

Researcher, 27.10. 2020 - current

Swiss Re

Researcher, 01.02.2014 - 31.10.2022

Accenture

Reporting/Data Specialist, 01.08.2011 – 31.12.2013

Slovak Foreign Policy Association

Internship, 05.2010 – 12.2010

Education

- | | |
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| 01.09.2017 – 27.08.2020
University of Economics in Bratislava | Doctoral program at Faculty of National Economy
Address: Bratislava (Slovakia)
Field of study: Finance and Banking
Thesis: Early warning indicators in the banking systems of selected Eurozone countries |
| 22.07.2020 - 29.07.2020
Institute of Banking Education NBS, n.o. | Economic Summer School 2020
Address: Bratislava (Slovakia)
Program: Econometric Methods for (Policy) Impact Analysis & Machine Learning |
| 09.2019 – 30.01.2020
Masaryk University | Erasmus+ programme
Address: Brno (Czechia)
Faculty of Economics and Administration, Department of Finance |
| 09.2009 - 03.2012
University of Economics in Prague (VSE) | Master's degree in International Economic Relations
Address: Prague (Czechia) |
| 09.2009 – 12.09.2009
EM Lyon Business School | Erasmus exchange program - MSc. in Management
Address: Lyon (France) |
| 09.2006 – 06.2009
University of Economics in Prague (VSE) | Bachelor's degree in International Economic Relations
Address: Prague (Czechia) |

Conferences and seminars

SEAM 2021

Nitra, Slovakia,
02.09.2021 – 03.09.2021

Slovak Economic Association Meeting in cooperation with the Slovak University of Agriculture in Nitra
Presentation of a paper "Drivers of the Credit Market Boom: Results from a Small Open Economy" (written in cooperation with Horvátová, Gernát, Lyócsa).

EDAMBA 2019

Bratislava, Slovakia
23.10.2019 - 24.10.2019

22th International Scientific Conference of Doctoral Students and Young Researchers.
Presentation of a paper: "Exploring Driving Forces of Household Debt in Slovakia."

CES-SEAM 2019

Brno, Czech Republic,
11.09.2019 - 13.09.2019

Czech Economic Society + Slovak Economic Association Meeting, in cooperation with the Mendel University and Hungarian Economic Association.
Presentation of a paper "U.S. Financial Sector Volatility: A Bayesian Model Averaging Perspective" (written in cooperation with Gernát a Lyócsa)

INFINITI 2019

Glasgow, UK,
09.06.2019 – 11.06.2019

A Trinity College Dublin, Monash University, the University of Sydney & the University of Glasgow Event.
Presentation of a paper "U.S. Financial Sector Volatility: A Bayesian Model Averaging Perspective" (written in cooperation with Gernát a Lyócsa).

PEFnet 2018

Brno, Czech Republic,
29.11.2018 - 29.11.2019

22nd European Scientific Conference of Doctoral Students
Faculty of Business and Economics, Mendel University in Brno
Presentation of a paper "U.S. Financial Sector Volatility: A Bayesian Model Averaging Perspective"

Publications

Online job vacancy attractiveness: Increasing views, reactions and conversions. Z. Košťálová, Š. Lyócsa, M. Štefánik, 2022, Electronic Commerce Research and Applications.

Drivers of the Credit Market Boom: Results from a Small Open Economy. Z. ko, Z. Košťálová, E. Horvátová, Š. Lyócsa, P.- Gernát. 2022, Eastern European Economics.

What drives U.S. financial sector volatility? A Bayesian model averaging perspective. P. Gernát, Z. Košťálová, Š. Lyócsa. 2020, Research in International Business and Finance.

Language

- Slovak - mother language
- English - C1-C2
- French - B2
- Spanish - A1

Digital skills

- RStudio
- LaTeX
- MS Office