

Petra Andrilikova

PhD Candidate at The University of Sydney Business School

Contact Details

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Research Interests

Asset pricing, asymmetric dependence, financial econometrics, option market research.

Education

3-2015 to Current

The University of Sydney Business School, Australia

Ph.D. Degree in Finance

Thesis Topic: Asymmetric Dependence

Asymmetric Dependence describes a characteristic of the joint distribution of returns whereby the dependence between a stock and the market during market downturns differs from that observed during market upturns. The aim of my thesis is to explore the market perception and market price of asymmetric dependence on financial markets.

Graduated 8-2011

Maastricht University, School of Business and Economics, the Netherlands

MSc. Degree in Financial Economics, Track Asset Pricing

- Graduated Cum laude
- **Top Thesis Award:** "Credit Risk Assessment using Structural type models"
- **Top 3% of best students Award**
- Focus on asset pricing theory, econometrics and empirical financial analysis

Graduated 6-2010

Charles University in Prague, the Czech Republic

Faculty of Social Sciences, Institute of Economic Studies

B.A. Degree in Economics

- Graduated with excellent overall result of Final Bachelor Examination
- **B.A. with distinction from the Dean** of the Faculty of Social Sciences for an exemplary bachelor diploma thesis

1-2009 to 6-2009

Reims Management School, France

Erasmus student exchange

Publications

Scholarly Book Chapter

- Teply P., and M. Pecena, *The role of credit rating agencies in 2008/2009 financial crisis*, Credit risk and financial crises, edited by M. Pecena and P. Teply, 2010, 97 – 134, Karolinum Press.

Conferences

7-2015

2016 European Financial Management Association (EFMA) Annual Meeting, Basel, Switzerland

"The Rising Importance of Asymmetric Dependence in UK equity returns" (Accepted)

6-2015

2016 EFMA "Merton H. Miller" Doctoral Students Seminar, Basel, Switzerland

Research Proposal: "The Role of Asymmetric Dependence on Financial Markets" (Accepted)

6-2015

3rd European Real Estate Annual Conference, Regensburg, Germany

“Do Real Estate Investment Trust Investors Value Asymmetric Dependence in returns?”
(Accepted)

- 12-2015 **The 28th Australasian Finance and Banking Conference**, Sydney, Australia
Presenting paper “The Price of Asymmetric Dependence: Evidence from Australian Listed Equities”
- 12-2015 **2015 Auckland Finance Meeting**, New Zealand.
Paper “The Price of Asymmetric Dependence: Evidence from Australian Listed Equities”
presented by Dr Jamie Alcock.
- 3-2016 Attended the Financial Risk Day Conference – Banking, Investment and Property
Risk: Booms, Bubbles & Busts, Sydney, Australia
- 9-2014 **13th Academic Conference in Antibes**, France
Best Paper Award: Paper “Is Barrier version of Merton model more realistic?
Evidence from Europe.”
- 11-2013 Attended the Eurozone Future: From Crisis to Stabilization, Reform and Growth,
Brno, Czech Republic
- 4-2013 Attended the Marie Curie ITN - Conference on Financial Risk Management & Risk
Reporting, University of Konstanz, Germany

Professional Experience

3-2015 to Current

Tutor, The University of Sydney Business School
Mathematical Finance postgraduate course, Semester 1 2015.
International Financial Management undergraduate course, Semester 1 2016.

3-2015 to Current

Research Assistant, The University of Sydney Business School

7-2015 to 12-2015

Sessional Lecturer, The University of Sydney Business School
Derivative Securities postgraduate course, Semester 2 2015.

9-2012 to 12-2014

Credit Risk Specialist, Česká spořitelna, a.s. (Erste Group), Prague, the Czech Republic

- Team: Risk parameters
- Responsibility: credit risk parameters modelling (PD, LGD, CCF)

6-2011 to 8-2012

Credit Risk Advisor & Validator, ČSOB Bank (KBC Group), Prague, the Czech Republic

- Credit risk analyses, portfolio credit risk modelling
- Responsibility: regulatory & economic capital
- Validation of models used for application scorecards, econometric analysis, single & multi factor analysis

Academic Awards

- 3-2015 **Business School Research Scholarship for International Students and Tuition Fee Award**
The University of Sydney Business School, Australia
- 9-2014 **Best Paper Award**
13th Academic Conference in Antibes, France
- 8-2011 **Top 3% of best students Award**
Maastricht University, School of Business and Economics, the Netherlands
- 8-2011 **Top Thesis**
Maastricht University, School of Business and Economics, the Netherlands

6-2010

B.A. with distinction from the Dean of the Faculty of Social Sciences for an exemplary bachelor diploma thesis

Charles University in Prague, the Czech Republic

Activities

2007-2008

Charles University Press editor

Sociál Newspaper, Faculty of Social Sciences, UK Media

2007-2009

Member of Student Association E-Club

Institute of economic studies, Faculty of Social Sciences, Charles University

Organizing social events, lectures and trips for students