



Zuzana Košťálová

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ABOUT ME

Researcher at the Institute of Economic Research of Slovak Academy of Science

WORK EXPERIENCE

Researcher

Institute of Economic Research, Slovak Academy of Sciences [01/03/2021 – Current]

City: Bratislava

Country: Slovakia

Main research interests:

- Estimation of financial cycles and prediction of financial instability using machine learning methods.
- Impact evaluation of active labor market policies.
- Using online job data and machine learning methods to model various aspects of the labor market.

Current projects:

International projects:

- INTERCEPT - motivating mobilizing supporting nEets gReen CarEer PaThway

National projects:

- APVV - Applying machine learning methods to support labour market policy making
- APVV - Financial cycle: design, modelling and forecasting within machine learning framework
- APVV Follow the Money - Deciphering the Link between Shadow Banking Sector and the Illicit Financial Flows
- VEGA - Causality and machine learning in econometric models
- VEGA - Micro macro modeling in Slovak conditions

Reinsurance Business Coordinator

Swiss Re [01/02/2014 – 31/10/2022]

City: Bratislava

Country: Slovakia

- Analytical and commercial support for reinsurers in Zurich and Paris
- Non-life facultative business - line of business: casualty.

Reporting/Data Specialist

Accenture [01/08/2011 – 31/12/2013]

City: Bratislava

Country: Slovakia

- Management reporting - dashboards for the client, P2P reports, SLA reports, business case tracker, helpdesk reports, etc.
- Providing different kinds of analyses and presentations to the client)

Internship

Slovak Foreign Policy Association [05/2010 – 12/2010]

City: Bratislava

Country: Slovakia

- Research on the European Neighborhood Policy .
- Organization of international conferences at Ministry of Foreign and European Affairs of the Slovak Republic.
- Three-week research internship in Ukraine
- Research on Ukraine's participation in Eastern Partnership,
- Interviewing Ukrainian experts and analyzing their standpoints.
- My findings were published in a publication "Ambitions and Expectations of the Eastern Partnership".

EDUCATION AND TRAINING

Summer school - Textual Analysis and Machine Learning with Applications to Economics and Finance

National Bank of Slovakia [19/06/2023 – 23/06/2023]

City: Bratislava

Country: Slovakia

Doctoral program at Faculty of National Economy

University of Economics in Bratislava [01/09/2017 – 27/08/2020]

City: Bratislava

Country: Slovakia

Field(s) of study: Finance and Banking

Thesis: Early warning indicators in the banking systems of selected Eurozone countries

-Department of Banking and International Finance

-Participation in research projects:

1. VEGA - Banková únia: systémový prístup k vyhodnoteniu príčin a dopadov zavedenia bankovej únie na bankový sektor SR a štátov Eurozóny.
2. VEGA - Predikcia hustoty volatility na finančných trhoch. Proticyklické nástroje bankovej regulácie v podmienkach Eurozóny.
3. KEGA 030EU-4/2017 - Výskumom podporovaný rozvoj finančnej gramotnosti v podmienkach SR.

-Teaching activities: Seminars Finance, Banking, Financial markets

-Supervisor of student's bachelor thesis

-Participating in conferences

Economic Summer School 2020

Institute of Banking Education NBS, n.o. [22/07/2020 – 29/07/2020]

City: Bratislava

Country: Slovakia

Program: Econometric Methods for (Policy) Impact Analysis & Machine Learning

Erasmus+ programme

Masaryk University [09/2019 – 01/2020]

City: Brno

Country: Czechia

Master's degree in International Economic Relations

University of Economics in Prague (VSE) [[09/2009 – 03/2012]

City: Prague

Country: Czechia

Erasmus exchange program - MSc. in Management

EM Lyon Business School [09/2009 – 12/2009]

City: Lyon

Country: France

Bachelor's degree in International Economic Relations
University of Economics in Prague (VSE) [09/2006 – 06/2009]

City: Prague

Country: Czechia

LANGUAGE SKILLS

Mother tongue(s): **Slovak**

Other language(s):

English

LISTENING C2 READING C2 WRITING C2

SPOKEN PRODUCTION C2 SPOKEN INTERACTION C2

French

LISTENING C1 READING C1 WRITING C1

SPOKEN PRODUCTION B2 SPOKEN INTERACTION B2

Spanish

LISTENING A1 READING A2 WRITING A1

SPOKEN PRODUCTION A1 SPOKEN INTERACTION A1

Levels: A1 and A2: Basic user; B1 and B2: Independent user; C1 and C2: Proficient user

DIGITAL SKILLS

RStudio / Python / Latex / MS Office / Gretl / Stata - Basic competency / WordPress

PUBLICATIONS

[Online job vacancy attractiveness: Increasing views, reactions and conversions.](#)

[2022]

KOŠŤÁLOVÁ, Z. - LYÓCSA, Š. - ŠTEFÁNIK, M. 2022. Online job vacancy attractiveness: Increasing views, reactions and conversions. Electronic Commerce Research and Applications.

[Drivers of the Credit Market Boom: Results from a Small Open Economy](#)

[2021]

KOŠŤÁLOVÁ, Z. - HORVÁTOVÁ, E. - LYÓCSA, Š. - GERNÁT, P. 2021. New Credit Drivers: Results from a Small Open Economy. Eastern European Economics.

[What drives U.S. financial sector volatility? A Bayesian model averaging perspective.](#)

[2020]

GERNÁT, P. - KOŠŤÁLOVÁ, Z. - LYÓCSA, Š. 2020. What drives U.S. financial sector volatility? A Bayesian model averaging perspective. Research in International Business and Finance, Volume 51.

[Exploring driving forces of household debt in Slovakia](#)

[2019]

KOŠŤÁLOVÁ, Z. 2019. Exploring driving forces of household debt in Slovakia. Ekonomické rozhľady, volume 48, no. 4.

[Ambitions and Expectations of the Eastern Partnership,](#)

[2011]

Ambitions and Expectations of the Eastern Partnership, SFPA, Bratislava - Kyiv, 2011.

DRIVING LICENCE

Driving Licence: B

CONFERENCES AND SEMINARS

EKOMSTAT 2023 Conference

[Trencianske Teplice, Slovakia, 28/05/2023 – 31/05/2023]

-36th scientific conference on quantitative methods supporting decision making in research, professional and economic practice here the description.

-Presentation of a paper "Afraid of robots? Get trained!" (written in cooperation with Miroslav Štefánik)

PROFEEDBACK Conference

[Bratislava, 18/05/2023]

-Conference on Evaluation on Rural and Territorial Development, Urban Development.

-As part of the PROFEEDBACK COST Action (CA20112).

-Presentation of a paper "Afraid of robots? Get trained!" (written in cooperation with Miroslav Štefánik)

INTERCEPT seminar

[Luxemburg, 25/10/2022 – 27/10/2022]

-Working meeting with representatives of INTERCEPT partner organizations.

-Discussion of approaches of local institutions about integration of jobseekers in the labour market and their training.

SEAM 2021 Conference

[Slovak University of Agriculture in Nitra, 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 Eva Horvátová. Peter Gernát a Štefan Lyócsa).

EDAMBA 2019 Conference

[University of Economics in 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 Conference

[Brno, Czech Republic, 11/09/2019 – 13/09/2019]

-Czech Economic Society and Slovak Economic Association Meeting, in cooperation with the Mendel University in Brno and Hungarian Economic Association.

-Presentation of a paper "U.S. Financial Sector Volatility: A Bayesian Model Averaging Perspective" (written in cooperation with Peter Gernát a Štefan Lyócsa)

INFINITI 2019 Conference

[Glasgow, United Kingdom, 09/06/2019 – 11/06/2019]

-INFINITI Conference on International Finance. 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 Peter Gernát a Štefan Lyócsa).

PEFnet 2018 Conference

[Faculty of Business and Economics, Mendel University in Brno, 29/11/2018 – 29/11/2018]

-22nd European Scientific Conference of Doctoral Students

-Presentation of a paper "U.S. Financial Sector Volatility: A Bayesian Model Averaging Perspective" (written in cooperation with Peter Gernát a Štefan Lyócsa).

HONOURS AND AWARDS

Štefan Schwarz Support Fund

Slovak Academy of Science [2022]