

Matúš Maciak

Curriculum Vitae

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Personal Details

Date of Birth 20th of June, 1982
Place of Birth Poprad, Slovakia
Citizenship Slovak Republic

Education history

2011 **RNDr. (doctor of natural science) in Probability and Mathematical Statistics**,
Faculty of Mathematics and Physics, Charles University, Czech Republic.
2006–2011 **Ph.D. in Probability and Mathematical Statistics**,
Faculty of Mathematics and Physics, Charles University, Czech Republic.
2007–2008 **M.Sc. in Biostatistics**,
Centrum for Statistics, Hasselt University, Belgium.
2001–2006 **Mgr. in Probability, Mathematical Statistics and Econometrics**,
Faculty of Mathematics and Physics, Charles University, Czech Republic.

International Research Stays

09/2012–12/2013 **Post Doc Fellow**, *University of Alberta*, Faculty of Sciences, Edmonton, Canada.
Department of Mathematical and Statistical Sciences
Scientific collaboration with Prof. Ivan Mizera & Prof. Linglong Kong

Professional Experience

2015–present **Research Assistant**, *Charles University*, Faculty of Mathematics and Physics.
Department of Probability and Mathematical Statistics
2014–2015 **Research Assistant**, *Czech University of Life Sciences Prague*.
Department of Genetics and Breeding
2010–2013 **Data Analyst and Statistician**, *T.G. Masaryk Water Research Institute*, Prague.
Department of Applied Ecology
2010–2014 **Online Administrator**, *Petit Press: SME Newspapers*, Bratislava, Slovakia.
Slovak major print/online newspaper
2007–2009 **Teaching Assistant**, *Charles University*, Faculty of Mathematics and Physics.
Department of Probability and Mathematical Statistics

Invited Talks (selection)

2019 **Econometrics and Statistics**, Taichung, Taiwan; **CMStatistics**, London, UK
2018 **Econometrics and Statistics**, Hongkong; **McGill**, Montreal, Canada
2017 **ICSA Symposium**, Chicago, IL, USA; **ICSA Conference**, Vancouver, Canada
2016 **Ernst & Young**, Prague, Czech Republic; **Slovak Academy of Sciences**, Bratislava
2013 **University of British Columbia**, Vancouver, Canada
2012 **University of Alberta**, Edmonton, Canada; **ISNPS Conference**, Chalkidiki, Greece
2011 **European Commission JRC**, Ispra, Italy; **SEPA**, Edinburgh, Scotland, UK

Research Keywords

nonparametric regression, smoothness, change-points and structural breaks, robustness sparsity, regularization, variable selection, lasso, weak dependence, bootstrap empirical econometrics, derivative trading, volatility estimation, option pricing

Research Grants (principal investigator only)

- 2018–2020 **Advanced Econometric Models for Option Pricing – AdEMOP**, GAČR 18-00522Y, Czech Republic.
- 2017–2018 **Change-point Estimation in Quantile Regression**, Ministry of Education, Youth, and Sports, Czech Republic.
- 2012–2013 **Intercalibration of BQE fish**, State Environmental Fund of the Czech Republic.

Professional Collaboration

- Econometrics & Insurance **Boston Consulting Group**, Prague, Czech Republic; **Generali Česká Pojišťovna**, Prague, Czech Republic; **Ernst & Young**, Prague, Czech Republic; **ETP Slovakia**, Levoča, Slovakia;
- Medicine & Pharmacology **Mayo Clinic**, Rochester, MN, USA; **F.D. Roosevelt Hospital**, Banská Bystrica, Slovakia; **Central Military Hospital**, Ružomberok, Slovakia; **Motol University Hospital**, Prague, Czech Republic;
- Biology & Ecology **European Commission Joint Research Centre**, Ispra, Italy; **Scottish Environment Protection Agency**, Edinburgh, Ireland; **T. G. Masaryk Water Research Institute**, Prague, Czech Republic; **Bundesministerium für Land- und Forstwirtschaft**, Vienna;

Research Activities

- Organization Organizing invited sessions for conferences CMStatistics 2020; EcoSta 2019, EcoSta 2018;
- Committee Elected member of The European Regional Committee (ERC) of the Bernoulli Society, Elected member of the Academic Senate of the Faculty of Mathematics and Physics;
- Reviewer Journal of Statistical Planning and Inference, Canadian Journal of Statistics, Computational Statistics and Data Analysis, Computational Statistics, Statistics, Kybernetika, Biometrics, Applied Mathematics and Statistics, Statistical Papers, Biometrics, etc.;
- Publishing Editor of AMISTAT Springer Proceedings in Mathematics and Statistics 2019 and 2015;

Languages

- fluent English (spoken & written), Czech (spoken & written), Slovak (mother tongue)
- fair German (spoken and written)

Personal Skills

- Programming SAS, R, S-Plus, SPSS, Matlab, Mathematica, PHP, html, WealthLab, T_EX;
- Memberships ISCB, Czech Statistical Society, Alpine Club of Canada, National Geographic;
- Interests Wedding and coverage photography, mountaineering, and sport activities;

References

- Márie Hušková **Full Professor at Charles University**, Prague, Czech Republic.
huskova [at] karlin.mff.cuni.cz.ubc.cz
- Ivan Mizera **Full Professor at University of Alberta**, Edmonton, Canada.
imizera [at] ualberta.ca