Branka Matyska

Contact

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Education

Ph.D. in Economics, CERGE-EI, 2021

M.Sc. in Applied Mathematics, University of Novi Sad, Faculty of Sciences, 2014

M.A. in Economics, CERGE-EI, 2013.

B.Sc. in Mathematics, University of Novi Sad, Faculty of Sciences, with *Honours*, 2010

Academic Appointments

Postdoctoral Researcher, Paris School of Economics, from July 2021

Researcher, Paris School of Economics, March 2021 - May 2021

Researcher, Faculty of Economics and Business, KU Leuven, September 2016 - October 2017

Junior Researcher, CERGE-EI, September 2015 - August 2016

Publications and Working Papers

"Salience, systemic risk and spectral risk measures as capital requirements." *Journal of Economic Dynamics and Control*, 2021

"The Employment Effects of Corporate Tax Shocks: New Evidence and Some Theory"(with Vivien Lewis and Andrea Colciago)

"How do Big Banks Evaluate Risk? Evidence from Capital Purchase Program"

"Macroeconomics with Financial Sector Risk Constraints"

"The Value of Central Clearing"

Research and Teaching Fields

macroprudential policy, financial regulation, risk management, financial markets, fiscal policy, monetary policy, derivative markets regulation

Teaching

Monetary Economics, Teaching Fellow, KU Leuven, Fall 2017

Financial Markets, Teaching Fellow, CERGE-EI, Fall 2014

Visiting Appointments

KU Leuven, Faculty of Business and Economics, Fall 2017

Princeton University, Department of Economics, Fall 2015

Awards, Grants and Fellowships

Trainee Fellowship for Young Researchers, National Bank of Belgium, Fall 2016

Charles University Mobility Grant, Fall 2015

Citigroup Endowment Fellowship, Fall 2012 and Summer 2013

Conference Presentations

5th Belgian Macroeconomics Workshop, University of Namur, Belgium, fall 2017

Final MACFINROBODS Conference, Goethe University in Frankfurt, Germany, summer 2017

Additional Courses

Partial Differential Equations in Economics, Center for Operations Research and Econometrics, UCLouvain, Belgium, March-April 2017

Monte Carlo Methods with Applications to Finance, Center for Operations Research and Econometrics, UCLouvain, Belgium, March 2017

Partial Differential Equations in Finance, Bendheim Center for Finance, Princeton University, United States, Fall 2015

Asset Pricing, Bendheim Center for Finance, Princeton University, United States, Fall 2015

Financial Risk Management, Operational Research & Financial Engineering, Princeton University, United States, Fall 2015

Monetary Policy: Theory and Practice, Kiel Institute, Kiel, Germany, September 2014

Programming Skills

Matlab, R, Mathematica, Stata, Python