

ZUZANA SIEBERTOVA

Office:

Secretariat of the Council for Budget Responsibility

I. Karvasa 1

813 25 Bratislava, Slovakia

e-mail: siebertova@rrz.sk

tel: + 421 2 5787 4957

PROFESSIONAL EXPERIENCE:

November 2012 –

Senior Analyst, Council for Budget Responsibility

Responsibilities: analysis of labour markets, microsimulations

September 2002 – October 2012:

Assistant Professor (Teaching Assistant before 2005), Comenius University

Courses: Econometrics, Introductory Microeconomics and Macroeconomics

November 2004 – April 2005

Consultant, World Bank

Responsibilities: analysis of the Slovak labour market for the project „The Quest for Equitable Growth in the Slovak Republic: A World Bank Living Standards Assessment“

October 2001 – March 2002:

Research Fellow

at the Austrian research program SFB “*Adaptive Information Systems and Modelling in Economics and Management Science*”, initiative “Artificial Financial Markets”

Responsibilities: developing asset returns volatility models for different markets and sample periods, with the emphasis on “stylized facts” of financial markets. Presenting results and conclusions.

January 2001 – October 2001:

Research Fellow

“Term Structure Modelling” – a joint project of Institute of Business Administration, University of Vienna and Siemens AG.

Responsibilities: developing term structure models, presenting results at the joint workshops.

EDUCATION:

September 2004

Doctor of social sciences (*Doctor rerum socialium oeconomicarumque*),

School of Business, Economics and Computer Science, University of Vienna, Austria

Area of specialization: Financial Econometrics, Time Series Analysis

Dissertation: *Analyzing stock market returns with asymmetric GARCH models*

Advisors: Prof. Engelbert Dockner (University of Vienna),

Prof. Alois Geyer (Vienna University of Economics and Business Administration)

October 1999 - 2001

CCEFM Doctoral Program in Finance (now Vienna Graduate School of Finance)

Center for Central European Financial Markets (CCEFM) as a joint initiative of University of Vienna, Vienna University of Economics and Business Administration and Vienna University of Technology.

List of courses available at <http://www.vgsf.ac.at/curriculum/past-courses/>

June 1999

Magister in Mathematics,

Faculty of Mathematics and Physics, Comenius University, Bratislava, Slovakia

Area of specialization: Mathematics of Economy and Finance

Thesis: *Equilibrium and No-Arbitrage Models of the Term Structure*

Advisor: Prof. Engelbert Dockner (University of Vienna)

LANGUAGE PROFICIENCY:

Slovak (native)

Fluent in English and Czech

Working knowledge of German, French and Russian

COMPUTER SKILLS:

Microsoft Office, Internet Explorer and several e-mail packages

STATA, Eviews, Matlab

LaTeX