Robert Czech

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WORK EXPERIENCE

04/2019 - present — **Bank of England,** London, United Kingdom
Research Economist, Capital Markets Division.

05/2017 - 03/2019 — **Bank of England,** London, United Kingdom
Visiting Researcher, Capital Markets Division.

01/2017 - 04/2017 — **Bank of England,** London, United Kingdom
PhD Intern, Capital Markets Division.

01/2013 - 03/2013 — **BASF South East Asia,** Singapore
Intern, Management Consulting.

02/2012 - 03/2012 — **IKB Deutsche Industriebank,** Frankfurt, Germany
Intern, Leveraged Finance Department.

07/2011 - 09/2011 — **E.ON Inhouse Consulting,** Munich, Germany
Intern, Management Consulting.

EDUCATION

2014 - 2019 — **Imperial College Business School**, London, United Kingdom
PhD in Finance, April 2019. Advisor: Marcin Kacperczyk.

Title of thesis: "Essays in Empirical Market Microstructure".

Research interests:	Fixed Income, Corporate Bonds, Credit Default Swaps.
Graduate teaching:	Macroeconomics, Business Economics, Private Equity.
Core modules:	Asset Pricing, Corporate Finance, Econometrics (Time Series & Panel Data), Macro Finance, Microeconomics.

2011 - 2014 — **University of Cologne**, Cologne, Germany
Double Degree: Master of Science in Business Administration (First Class) & CEMS Master in International Management. Finance Major.

2008 - 2011 — **University of Cologne**, Cologne, Germany
Bachelor of Science in Business Administration (First Class).
Finance & International Management Major.

PUBLICATIONS

2019 — **"Investment Behaviour and Reaching for Yield: Evidence from the Sterling Corporate Bond Market"**
with Matt Roberts-Sklar, *Financial Markets, Institutions and Instruments*. 28(5).

WORKING PAPERS

"Predicting Interest Rates"
with Dong Lou, Shiyang Huang and Tianyu Wang (work in progress).

"Link between Funding Liquidity and Market Liquidity: Evidence from Transaction Data in Repo and Bond Markets"
with Dong Lou and Tianyu Wang (work in progress).

"The Role of Credit Default Swaps in Fund Liquidity Management"
with Dong Lou, Shiyang Huang and Tianyu Wang (work in progress).

"Credit Default Swaps and Corporate Bond Trading"
Bank of England Staff Working Paper No. 810.

PRESENTATIONS

2019 University of California San Diego (Rady), Bank of England, 68th Annual Meeting of the French Economic Association, 50th Anniversary Conference of the Money, Macro & Finance Research Group, 10th Annual Financial Market Liquidity Conference, 15th Annual Central Bank Conference on Microstructure of Financial Markets, Cleveland Fed/OFR 2019 Financial Stability Conference, Atlanta Fed Financial System of the Future Conference.

2018 Bank of England, Imperial College.

2017 Bank of England, Imperial College, Financial Conduct Authority, 13th Annual Central Bank Conference on the Microstructure of Financial Markets* (coauthor), FSB Workshop on Systemic Stress, Investor Behaviour and Market Liquidity* (coauthor).

HONOURS & ACHIEVEMENTS

2014 - 2019 **Brevan Howard Centre for Financial Analysis GTA scholarship**,
Scholarship for high performing doctoral students.

2012 **German Federal Ministry of Education and Research scholarship**,
Scholarship for the highest performing students in Germany.

2011 - 2013 **Schmalenbach Foundation scholarship**,
Scholarship for committed and highly skilled students majoring in Business Sciences.

IT SKILLS

Scientific: Matlab, Python, R, Stata, VBA.

Financial: Bloomberg, Thomson Reuters Eikon, Debtwire, Mergermarket, S&P Capital IQ, LCD comps, LoanConnector.

Typographic: LaTeX, Microsoft Office (incl. Excel, PowerPoint, Word).

LANGUAGE SKILLS

English:	Fluent	**French:**	Advanced
German:	Native	**Spanish:**	Basic