Ajda Marjanovič

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Professional Summary

PhD Candidate in Economics with a MSc in Quantitative Finance and over three years of experience in research, data analysis, forecasting, and model development. Proficient in Python and MATLAB, with experience in volatility forecasting, machine learning, and simulating theoretical models. Motivated to apply quantitative methods and a data-driven approach to support analytical decision-making.

Technical Skills

Python (pandas, NumPy, scikit-learn, matplotlib), MATLAB, R, SQL, LaTeX, MS Office
Tableau, Jupyter Notebook, Bloomberg Terminal, Refinitiv Eikon Workspace (API)

Education

2021 – present **PhD in Economics**
LUISS Guido Carli, Rome, Italy.
Thesis: *Financial Market Efficiency: The Role of Social Media, Large Traders, and Sustainable Finance*

Visiting PhD Researcher
Frankfurt School of Finance & Management, Frankfurt, Germany.
September - December, 2024

2018 – 2021 **MSc in Quantitative Finance and Actuarial Sciences**
School of Economics and Business, University of Ljubljana, Ljubljana, Slovenia.
Thesis: *Forecasting Realized Variance: A comparison between HAR and ARFIMA models* (10/10)

2015 – 2018 **BSc in Money and Finance**
School of Economics and Business, University of Ljubljana, Ljubljana, Slovenia.

Work Experience

Mar – Aug 2021 **Data Analyst**, *Slovenian Sovereign Holding*, Ljubljana, Slovenia
Independently designed and implemented end-to-end Python framework to model corporate ownership structures, from raw data extraction (SQL) to methodology selection and visualization. Created interactive dashboards in Tableau for strategic decision-making.

Jul – Aug 2019 **Project Assistant**, *Intesa Sanpaolo Bank*, Sežana, Slovenia
Efficiently digitized personal and mortgage loan documentation for the Lean Bank project. Recognized by the branch director for exceptional speed and accuracy in handling complex documentation.

Jan – Feb 2018 **Financial Analyst (Internship)**, *Ilirika Brokerage plc.*, Ljubljana, Slovenia
Extracted market data via Bloomberg and assisted in writing weekly reports and annual report sections. Efficiently analyzed equity share-buyback programs.

Academic Experience

2023 – present **Teaching Assistant - Econometric Theory**, *LUISS Guido Carli*, Rome, Italy
Carried out MATLAB exercise sessions and graded assignments for MSc Economics and Finance students.

Sep – Dec 2023 **Teaching Assistant - Financial Economics**, *LUISS Guido Carli*, Rome, Italy
Independently prepared and carried out Python lectures, graded assignments for MSc Economics and Finance students
Code Package: Intro to Python for Asset Pricing (GitHub link)

Sep – Dec 2023 **Teaching Assistant - Advanced Statistics**, *LUISS Guido Carli*, Rome, Italy
Led theory and problem-set sessions for MSc Data Science & Management students and mentored students on course projects.

Sep – Dec 2023 **Teaching Assistant - Machine Learning**, *LUISS Guido Carli*, Rome, Italy
Prepared and graded R-based machine learning assignments, covering regression, classification and clustering for MSc Economics and Finance students.

Apr – Oct 2023 **Master's Thesis Supervision**, *LUISS Guido Carli*, Rome, Italy
Assisted with supervision of 20 MSc students writing theses on topics in asset pricing.

Mar – Jun 2023 **Research Assistant**, *LUISS Guido Carli*, Rome, Italy
Collected and cleaned Italian bonds and inflation-swaps data and replicated literature findings on bond mispricing in Python.

Conferences

Mar 2024 **31st Symposium of the Society for Nonlinear Dynamics & Econometrics**, *University of Padova*, Padua, Italy

Sep 2023 **Junior Workshop in Econometrics and Applied Economics**, *LUISS Guido Carli*, Rome, Italy
Jointly organized by LUISS Guido Carli, University of Bolzano and BI Norwegian Business School.

Summer Schools and Study Exchanges

Jul 2024 **Market Microstructure Summer School**, *Stockholm Business School*, Stockholm, Sweden

Sep 2023 **CEMFI Summer School: Machine Learning in Finance**, *CEMFI*, Madrid, Spain

Sep 2022 **3rd Klagenfurt-Bielefeld Summer School on Modern Topics in Time Series Analysis**, *University of Klagenfurt*, Klagenfurt, Austria

June 2020 **European Investment Bank Summer School**, *EIB*, virtual

Sep – Dec 2019 **Erasmus+ exchange**, *LUISS Guido Carli*, Rome, Italy

Sep – Dec 2017 **Erasmus+ exchange**, *University of Strathclyde*, Glasgow, United Kingdom

Awards

2021 **Prešeren Faculty Award for Master's Thesis**
School of Economics and Business, University of Ljubljana, Ljubljana, Slovenia.
Awarded by the faculty to the best master's theses.

2019 **Faculty Award for Undergraduate Studies**
School of Economics and Business, University of Ljubljana, Ljubljana, Slovenia.
Awarded to the top 1% of the class at graduation.

Language Skills

English (C1/C2), Italian (C1), Slovenian (native)