Petra Andrlikova

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Citizenship: Czech Republic

Randwick
Sydney, NSW
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EDUCATION

University of Sydney — Sydney, Australia
Ph.D. in Finance — *2015-(2019)*

Maastricht University — Maastricht, Netherlands
M.Sc. in Financial Economics — *2010-2011*
Cum Laude

Charles University — Prague, Czech Republic
B.A. in Economics — *2008-2010*
Distinction from Dean of Faculty

RESEARCH INTERESTS

Equilibrium Asset pricing, Asymmetric Dependence, State-dependent Correlations.

DISSERTATION

Topic: On the cross-sectional asymmetric dependence between investment returns
Advisor: Dr. Jamie Alcock

JOB MARKET PAPER

"Heterogeneous Cash-flow Risk, Preference Shocks and Asymmetric Return Dependence"

- Sole-authored theoretical & empirical asset-pricing research article
- Forthcoming: **Oxford Finance Job Market Workshop**, November 2018, Saïd Business School
  Presented at: Macquarie University Finance Seminar, 9th Financial Markets and Corporate Governance Conference PhD Symposium, 2018 EFMA Doctoral Seminar and 2018 EFMA Annual Meeting.

VISITING POSITIONS

Oxford University, Prof. Andrew Baum, June 2017. **Stanford University**, Assist. Prof. Tim McQuade, January 2017. **Konstanz University**, Prof. Jens Jackwerth, July 2016.

ACADEMIC ACHIEVEMENTS

*Participating at the **Oxford Finance Job Market Workshop** in November 2018. **Runner-Up Best Paper Award**: 9th Financial Markets and Corporate Governance PhD Symposium, Melbourne, 2018. 2018 AFA Doctoral Student Travel Grant. 2017 FIRN Annual Meeting PhD Travel Grant. **Best Discussant Award**: The 10th The International Accounting & Finance Doctoral Symposium, Warsaw, Poland, 2017. Selected as the best PhD student to represent The University of Sydney Business School at the 2017 Fordham PhD Colloquium, New York, 2017. **EPRA Prize for the Best Paper in Listed Real Estate**: 3rd European Real Estate Annual Conference, Regensburg, Germany, 2016. Top 3% of Best Students Award: Maastricht University, 2011.*

PUBLICATIONS

JOURNAL ARTICLES

1. Alcock J., and P. Andrlikova, "Asymmetric Dependence in Real Estate Investment Trusts: An Asset-Pricing Analysis", Journal of Real Estate Finance and Economics, 2017. doi:10.1007/s11146-016-9593-9 (ABS Rating: 3; Impact Factor: 1.136)
   Presented at: European Real Estate Society 23rd Annual Conference.

WORKING PAPER

2. Alcock J., and P. Andrlikova, 2018. "The Price of Asymmetric Dependence: International Evidence".
   Presented at: Finance Brown Bag Seminar at University of Technology in Sydney, Australian National University and University of Queensland, 29th Australasian Finance and Banking Conference 2016, 2017 Fordham PhD Colloquium in New York, The 10th The International Accounting & Finance Doctoral Symposium, 2017 FMA Annual Meeting, 2017 FIRN Annual Conference, 30th Australasian Finance and Banking Conference 2017 and 2018 FMA Europe Annual Meeting.

SCHOLARLY BOOK CHAPTERS

3. Alcock J., and P. Andrlikova, Forthcoming "Asymmetric Dependence, Persistence and Firm-Level Stock Return Predictability" in Asymmetric Dependence in Finance: Diversification, Correlation and Portfolio Management in Market Downturns, edited by J. Alcock and S. Satchell, 2017, Wiley, Milton, Australia, pp. 300
4. Andrlikova P., and P. Teply, "The role of credit rating agencies in 2008/2009 financial crisis" in Credit risk and financial crises, edited by M. Pecena and P. Teply, 2010, 97-134, Karolinum Press

REFEREED INDUSTRY REPORTS

5. Alcock J, Andrlikova P, Aspris A, Foley S, Satchell S, Segara R, Wright D and Yao J, 2016. "Asset-Price Bubbles in the Australian Market", Centre for International Finance and Regulation

PhD COURSEWORK

Asset Pricing (Prof. Michael Gallmeyer); Information Economics (Prof. Uday Rajan); Financial Econometrics (Prof. Federico Nardari); Empirical Finance (Prof. Tom Smith); Behavioural Finance (Prof. Douglas Foster); Corporate Finance (Prof. Gordon Phillips); Hedge Funds (Prof. Jens Jackwerth); Finance Theory (Prof. Tom Smith); Research Design (Prof. Stephen Greaves)

TEACHING EXPERIENCE

Lecturing: Derivative Securities (S2 2018, S1 2018, S2 2016, S2 2015); Capital Markets and Corporate Finance (S1 2017)
Tutoring: International Financial Management (S1 2016); Mathematical Finance (S1 2015).

REFERENCES

Upon Request.

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