

Curriculum Vitae

First name(s) / Surname(s) **Lidija Lovreta**
E-mail(s) lidija.lovreta@uab.cat

Work experience

September 2014 –present Visiting Professor
Universidad Autónoma de Barcelona (UAB), Spain
October 2010 – August 2014 Assistant Professor
CUNEF (Colegio Universitario de Estudios Financieros), Madrid, Spain
October 1999 - August 2006 Consultant, Corporate Finance sector
Centre for Economic Studies, CES Mecon, Belgrade (Serbia)

Education and training

September 2006 – May 2010 Ph.D in Management Sciences
ESADE Business School, Universidad Ramon Llull
October 2000 – July 2001 Master in Business Administration, MBA
European University
September 1994 – June 1999 B.A. in Economics
Faculty of Economics, University of Belgrade

Research Interests Credit Risk (modelling, calibration, applications)

Publications and Working Papers

Forte, S. and Lovreta, L. (2012), "Endogenizing Exogenous Default Barrier Models: The MM Algorithm", *Journal of Banking and Finance*, Vol. 36, Issue 6, 1639-1652;
Forte, S., and Lovreta, L. (2015), "Time-Varying Credit Risk Discovery in the Stock and CDS Market: Evidence from Quiet and Crisis Times", *European Financial Management Journal*, Vol. 21, No. 3, 430-461;
Duca, E., and Lovreta, L., (2015), "Bankinter: Growth Options During the Spanish Crisis", Case study, Ivey Publishing, Product Number: 9B15N024;
Lovreta, L. (2016), "Demand-Supply Imbalances in the CDS Market: Empirical Evidence", *European Journal of Finance*, Vol. 22, Issue 1, 28-58;
Lovreta, L., and Mladenović Z., (2016), "Structural Breaks in the Long-run Equilibrium between the Stock and CDS Markets", Working paper;
Lovreta, L., and Silaghi, F., (2016), "The surface of implied firm's asset volatility", Working paper;
Lovreta, L., and López Pascual, J., (2016), "Structural Breaks in the Interaction between Bank and Sovereign Default Risk", Working paper;
Forte, S., and Lovreta, L., (2016), "Implied Asset Volatility in Credit Default Swap Premia", Working paper;
Forte, S., and Lovreta, L. (2009), "Credit Risk Discovery in the Stock and CDS Markets: Who Leads, When and Why?", Social Sciences Research Network Working Paper Series;

Research Projects

Corporate governance, capital markets and financial crisis
Principal Researcher: Pablo de Andrés Alonso, Universidad Autónoma de Madrid
Financial support institution: Spanish Ministry of Economy and Competitiveness, ECO2012-32554
Period: February 2013 - January 2016
Determining the Default Barrier in Structural Credit Risk Models by Maximum Likelihood Estimation
Principal Researcher: Santiago Forte, ESADE
Financial support institution: Banco Santander - Fundación UCEIF
Period: 2009

Accreditations

ANECA (The National Agency for Quality Assessment and Accreditation of Spain)

- Profesor Contratado Doctor (PhD Lecturer)
- Profesor Ayudante Doctor (PhD assistant Lecturer)
- Profesor de Universidad Privada (Private universities Lecturer)

AQU (The Catalan University Quality Assurance Agency)

- Lector (Tenure-Track Lecturer)

Conferences

International Risk Management Conference (IRMC), Florence, Italy, June 12-14 /2008

European Financial Management Association (EFMA) Conference, Athens, Greece, June 25-28/2008

International Conference on Price, Liquidity and Credit Risks, Konstanz, Germany, October 3-4/2008

XVI Finance Forum, Barcelona, Spain, November 13-14/2008

XXXIII Symposium of Economic Analysis, Zaragoza, Spain, December 11-13/2008

2nd International Financial Research Forum, Paris, France, March 19-20/2009

FMA European Conference, Torino, Italy, June 3-5/2009

XXXIV Symposium of Economic Analysis, Valencia, Spain, December 10-12/2009

FMA European Conference, Hamburg, Germany, June 10-11/2010

C.R.E.D.I.T., Venice, Italy, September 30 – October 1, 2010

XVIII Foro de Finanzas, Elche, Spain, November 18-19/2010

FMA European Conference, Porto, Portugal, June 9-10/2011

FMA European Conference, Istanbul, Turkey, June 7-8/2012

European Financial Management Association (EFMA) Conference, Rome, Italy, June 25-28/2014;

IFABS 2016 Barcelona Conference, June 1-3/2016;

XXIV Finance Forum, Madrid, Spain, July 7-8/2016;

Scholarships

MAEC-AECID (Ministerio de Asuntos Exteriores y de Cooperación y Agencia Española de Cooperación Internacional): September 2006 – September 2009

ESADE Business School: October 2009 – August 2010

Ministry of Education (Spain), "Subvención para la movilidad de estudiantes en programas de doctorado con Mención de Calidad", 2009-2010, DCB2009-0048.

Awards

Best Paper Award on Risk Management: 4th *Workshop on Risk Management and Insurance*, Seville, Spain, 2011

Award for best achievements during course 1994-1995, University of Belgrade

Award for best achievements during course 1995-1996, University of Belgrade

Research Stays

Vienna Graduate School of Finance (VGSF), Vienna (Austria)

Teaching Experience

Universidad Autónoma de Barcelona

Finance I

Finance II

CUNEF

Asset Valuation and Investment Analysis

Financial Economics

Fundamentals of Corporate Finance

ESADE

Risk Management in Financial Institutions (TA)