

Paweł Fiedor

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Vocational Experience

- **European Systemic Risk Board, European Central Bank** **Frankfurt, Germany**
09/2016 – ongoing
PhD Trainee
 - **University of Cape Town** **Cape Town, South Africa**
07/2015 – 08/2016
Postdoctoral Research Fellow
 - **International Fund Services, State Street** **Kraków, Poland**
06/2012 – 06/2015
Associate 2, Hedge Fund Administration
 - **The Firebrand Magazine** **New York City, USA**
09/2012 – 03/2013
Contributing Editor, Sociopolitical Economy
 - **International Fund Services, State Street** **Kraków, Poland**
01/2011 – 05/2012
Associate 1, Hedge Fund Administration
 - **Comarch S.A.** **Kraków, Poland**
07/2009 – 09/2009
Analyst, Internship
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Education

- **Cracow University of Economics** **Kraków, Poland**
2011 – 2015
PhD in Economics – Statistical/Computational Finance, Complex Systems Theory
 - **Cracow University of Economics** **Kraków, Poland**
2005 – 2010
MSc in IT Studies & Econometrics – Information Management
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Professional Associations

- **Polish Economic Society** **Member**
 - **Royal Economic Society** **Member**
 - **IEEE** **Member**
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Reviewer / Referee

- **Entropy (MDPI)** **Impact factor: 1.743**
 - **Physics Letters A (Elsevier)** **Impact factor: 1.626**
 - **Complexity (Wiley)** **Impact factor: 1.333**
 - **Acta Physica Polonica A** **Impact factor: 0.604**
 - **Algorithmic Finance (IOPress)** **Impact factor: 0.500**
 - **South African Journal of Economics (Wiley)** **Impact factor: 0.286**
 - **Studies in Nonlinear Dynamics & Econometrics** **Impact factor: 0.276**
 - **Journal of Risk and Financial Management (MDPI)**
 - **Economic Research Southern Africa**
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Grants

- **Microsoft Azure Research Award CRM:0518970** **Microsoft**
USD 20,000
Grant for computational agent-based modelling of financial systems for systemic risk analyses
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Peer-Reviewed Publications

• Journals

- P. Fiedor, *Structural Sustainability of the Polish Trade System*, Acta Physica Polonica A, 129(5), 1004-1007, 2016.
- P. Fiedor, *Partial Mutual Information Analysis of Financial Networks*, Acta Physica Polonica A, 127(3), 863-867, 2015.
- P. Fiedor, *Mutual Information-Based Hierarchies on Warsaw's Stock Exchange*, Acta Physica Polonica A, 127(3A), 33-37, 2015.
- P. Fiedor, *Multiscale Analysis of the Predictability of Stock Returns*, Risks, 3(2), 219-233, 2015.
- P. Fiedor, *Granger-Causal Non-Linear Financial Networks*, Journal of Network Theory in Finance, 1(2), 1-30, 2015.
- T. You, P. Fiedor, A. Hołda, *Network Analysis of the Shanghai Stock Exchange Based on Partial Mutual Information*, Journal of Risk & Financial Management, 8(2), 266-284, 2015.
- P. Fiedor, *Analysis of the Time Evolution of Non-Linear Financial Networks*, Acta Universitatis Lodzianensis Folia Oeconomica 3 (314), 69-81, 2015.
- P. Fiedor, *The Social Dynamics of the Peter Principle*, Journal of Engineering Science and Technology Review 8(1), 56-60, 2015.
- P. Fiedor, *Networks in financial markets based on the mutual information rate*, Physical Review E 89, 052801, 2014.
- P. Fiedor, *Information-theoretic approach to lead-lag effect on financial markets*, European Physical Journal B 87 (8), 168, 2014.
- P. Fiedor, *Sector strength and efficiency on developed and emerging financial markets*, Physica A 413, 180-188, 2014.
- P. Fiedor, A. Hołda, *A firm's perspective on econophysics-based currency risk analysis*, Financial Sciences, 4(21), 92-107, 2014.
- P. Fiedor, *Financial Crises and the Future of the Real Economy*, Journal of Economics, Business and Management 2(2), 147-151, 2014.
- P. Fiedor, *Refutation of the Economic Constant Hypothesis*, Cracow Review of Economics and Management 920, 22-32, 2013.

• Book chapters

- P. Fiedor, *Noise-robustness of Networks in Financial Markets*, [in:] D. Kosiorowski, M. Snarska (eds.), KNOWLEDGE - ECONOMY - SOCIETY, Cracow University of Economics Foundation, 2016.
- P. Fiedor, *The Economics of Consulting for SME*, [in:] M. Ćwiklicki, M. Jabłoński & V. Potočan (eds.), Management Consulting for Business and Public Administration, Cracow University of Economics Foundation, 2012.
- P. Fiedor, *Taylor and 21st century consulting*, [in:] M. Ćwiklicki, M. Jabłoński & V. Potočan (eds.), Management Consulting for Business and Public Administration, Cracow University of Economics Foundation, 2012.

• Conference proceedings

- P. Fiedor, *Maximum Entropy Production Principle for Stock Returns*, Proceedings of the Computational Intelligence for Financial Engineering and Economics Conference 2015, pp. 695-702, London, 2015.
- P. Fiedor, *Frequency Effects on Predictability of Stock Returns*, Proceedings of the Computational Intelligence for Financial Engineering and Economics Conference 2014, pp. 247-254, London, 2014.
- P. Fiedor, *Job Evaluation for Knowledge-Based Organizations*, Proceedings of the 14th European Conference on Knowledge Management, pp. 860-867, Kaunas, 2013.
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Invited Talks

- **Faculty of Computer Science and Management, Wrocław University of Technology** **Wrocław, Poland**
10th March 2015
Information-theoretic approach to stock returns predictability on WSE
 - **Faculty of Management, Cracow University of Economics** **Kraków, Poland**
13th November 2014
Econophysics-based maximum entropy principle for financial markets
 - **Faculty of Physics, Warsaw University** **Warsaw, Poland**
25th February 2014
Asymmetry and nonlinearity in the network analysis of financial markets
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Academic Conference Talks

- **INET Oxford-UCT workshop on Agent-Based Modelling for Systemic Stress Testing**
Thoughts on System-Wide Stress Testing Oxford, UK
9-10th March 2017
 - **Computational Intelligence for Financial Engineering and Economics Conference**
Maximum Entropy Production Principle for Stock Returns Cape Town, RSA
8-10th December 2015
 - **8th Symposium Physics in Economics and Social Science**
Structural Sustainability of the Polish Trade System Rzeszów, Poland
4-6th November 2015
 - **Financial Risk & Network Theory 2015**
Structural Sustainability of the Global Supply System Cambridge, UK
9th September 2015
 - **7th International Scientific Conference Faculty of Management CUE**
Noise-Robustness of Networks in Financial Markets Kraków, Poland
25th May 2015
 - **Multivariate Statistical Analysis MSA 2014**
Analysis of the Time Evolution of Non-Linear Financial Networks Łódź, Poland
14th May 2014
 - **7th Symposium Physics in Economics and Social Science**
Mutual information-based hierarchies on Warsaw's stock exchange Lublin, Poland
14th May 2014
 - **Computational Intelligence for Financial Engineering and Economics Conference**
Frequency Effects on Predictability of Stock Returns London, UK
27th March 2014
 - **2nd International Conference on Econophysics**
The Social Dynamics of the Peter Principle Kavala, Greece
13th September 2013
 - **14th European Conference on Knowledge Management - ECKM 2013**
Job Evaluation for Knowledge-Based Organizations Kaunas, Lithuania
6th September 2013
 - **3rd International Conference on Financial Management and Economics - ICFME 2013**
Financial crises and the future of the real economy Barcelona, Spain
10th August 2013
 - **II International Scientific Conference Towards Professional Consulting**
The Economics of Consulting for SME Kraków, Poland
18th October 2012
 - **II International Scientific Conference Towards Professional Consulting**
F. Taylor and 21st century consulting Kraków, Poland
18th October 2012
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Languages

- Polish Native
 - English Business English, C2 (CPE)
 - German B2
 - French B1
 - Mandarin A2
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Core Technical Skills

- **Operation Systems** Windows, Linux - advanced user-level
 - **Office software** \LaTeX , MS/Open Office, MS Project, MS Visio
 - **Statistical software** R, Matlab, Statistica, Scipy
 - **Programming** C++, Python, Netlogo, web development
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References

- **Francesco Mazzaferro** Head of European Systemic Risk Board Secretariat
 - **Dr. Co-Pierre Georg** Senior Lecturer, University of Cape Town
 - **Prof. Dr. Artur Hołda** Professor, Cracow University of Economics
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