Matúš Maciak

Curriculum Vitae
(Update: January 2026)

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▬▬ Personal Details

Date of Birth	20th of June, 1982	Citizenship	Slovak Republic
Place of Birth	Poprad, Slovakia	Permanent Residentship	Czech Republic

▬▬ Education History

2011	**RNDr. (Doctor of Natural Sciences) in Probability and Mathematical Statistics**, *Faculty of Mathematics and Physics*, Charles University, Czech Republic.
2006–2011	**Ph.D. in Probability and Mathematical Statistics**, *Faculty of Mathematics and Physics*, Charles University, Czech Republic.
2007–2008	**M.Sc. in Biostatistics**, *Centrum for Statistics*, Hasselt University, Belgium.
2001–2006	**Mgr. (master degree) in Probability, Mathematical Statistics and Econometrics**, *Faculty of Mathematics and Physics*, Charles University, Czech Republic.

▬▬ Final Theses & Supervisors

PhD. Thesis	**Flexibility, Robustness, and Discontinuity in Nonparametric Regression Approaches**	
Supervisor	Prof. RNDr. Marie Hušková, DrSc., Charles University	(Defended in 2011)
Rigorous Thesis	**Flexibility, Robustness, and Discontinuity in Nonparametric Regression Approaches**	
Supervisor	Prof. RNDr. Marie Hušková, DrSc., Charles University	(Granted in 2011)
Master (MSc.)	**Spline models with change-points applied to seroprevalence data**	
Supervisor	Prof. Dr. Marc Aerts & Prof. Dr. Niel Hens, University of Hasselt	(Defended in 2008)
Master (Mgr.)	**Additive Regression Models with Regression Splines**	
Supervisor	Doc. Petr Volf, CSc., UTIA, Czech Academy of Sciences	(Defended in 2006)

▬▬ Research Stays (long-term)

09/2012–12/2013	**Universtity of Alberta**, *Faculty of Sciences*, Edmonton, AB, Canada. Post Doc Fellow (1.5 years)
09/2007–09/2008	**Universiteit Hasselt**, *Faculty of Sciences*, Hasselt, Belgium. Erasmus master program in Biostatistics (1 year)

▬▬ Research Stays (short-term)

07/2020–09/2020	**Technische Universität Dresden**, *School of Transportation*, Dresden, Germany. Scientific collaboration with Prof. Ostap Okhrin (2 months)
08/2018–09/2018	**Universtity of Alberta**, *Faculty of Sciences*, Edmonton, Canada. Scientific collaboration with Prof. Ivan Mizera & Prof. Linglong Kong (1 month)
05/2007–05/2007	**Universität Hamburg**, *Faculty of Mathematics*, Hamburg, Germany. Scientific collaboration with Prof. Natalie Neymeyer (1 month)

Professional Experience

2023–present	**Associate Professor**, *Charles University*, Faculty of Mathematics and Physics. Department of Probability and Mathematical Statistics
2015–2023	**Assistant Professor**, *Charles University*, Faculty of Mathematics and Physics. Department of Probability and Mathematical Statistics
2014–2015	**Research Assistant**, Czech University of Life Sciences Prague. Department of Genetics and Breeding
2010–2013	**Data Analyst and Statistician**, *T.G. Masaryk Water Research Institute*, Prague. Department of Applied Ecology
2007–2009	**Teaching Assistant**, *Charles University*, Faculty of Mathematics and Physics. Department of Probability and Mathematical Statistics

Research Grants (principal investigator)

2021–2023	**Advanced Econometric Models for Option Pricing II – AdEMOP2**, Grant number: GAČR 21-10768S	standard grant	*(3 years)*.
2018–2020	**Advanced Econometric Models for Option Pricing – AdEMOP**, Grant number: GAČR 18-00522Y	junior grant	*(3 years)*.
2017–2018	**Change-point Estimation in Quantile Regression**, Grant number: 7AMB17FR030, provided by MŠMT Czech Republic	mobility grant	*(2 years)*.
2022	**Functional Changepoint Detection III**, Centre for Strategic Partnership, Charles University/University of Cologne	mobility grant	*(1 year)*.
2021	**Functional Changepoint Detection II**, Centre for Strategic Partnership, Charles University/University of Cologne	mobility grant	*(1 year)*.

Research Grants – team member (selection)

2023–2025	**Sparse solutions of underdetermined systems: retroactive applications, algorithms, inference, and new perspectives**. Team member; Grant number: GAČR 21-13323S
2021–2023	**Micro Forecasting and Regime Switching in Econometrics – MiFReSE**. Team member; Grant number: GAČR 21-13323S
2018–2020	**Dynamic and granular loss reserving with copulae – DaGLoRCo**. Team member; Grant number: GAČR 18-01781Y
2010–2011	**Metodické řízení monitoringu a hodnocení stavu útvarů povrchových vod tekoucích**. Team member; Grant provider: State Environmental Fund of the Czech Republic

Invited & plenary talks (selection)

Universities & Institutions	
Canada:	● McGill ● UBC ● BIRS ● University of Montreal ● University of Alberta
Germany:	● Universität zu Köln ● University of Hamburg
Italy:	● European Commission Joint Research Centre in Ispra
Slovakia:	● Slovak Academy of Sciences ● Matej Bel University
Sweden:	● Uppsala University
United Kingdom:	● SEPA – Scottish Environmental Protection Agency in Edinburgh
Czech Republic:	● Masaryk University ● Palacký University Olomouc ● Ernst & Young

Conferences & Workshops	
2026:	● Plenary talk at the ROBUST conference
2025:	● CMStatistics, UK ● HiTEc Workshop, Cyprus
2024:	● SMSA Workshop on Stochastic models, Netherlands, HiTEc Workshop, Cyprus
2023:	● Paris-Saclay Change-Point Workshop, France
2022:	● CMStatistics, UK ● Econometrics and Statistics (EcoSta), Japan
2021:	● CMStatistics, UK ● EcoSta, HongKong (virtual)
2020:	● Statistics of Machine Learning (STAT-ML), Czech Republic
2019:	● CMStatistics, UK ● EcoSta, Taiwan ● Greifswald Change Point Workshop, Germany

Professional Collaboration (selection)

Econometrics & Insurance	**Profinit EU Ltd.**, **Boston Consulting Group**, **Generali Česká Pojišťovna**, **Ernst & Young**, Czech Republic; **ETP Slovakia**, Slovakia;
Medicine & Pharmacology	**Mayo Clinic**, Rochester, USA; **F.D. Roosevelt Hospital**, **Central Military Hospital**, **University Hospital Martin**, Slovakia; **Motol University Hospital**, Czech Republic;
Biology & Ecology	**European Commission Joint Research Centre**, Italy; **Scottish Environment Protection Agency**, Ireland; **Bundesministerium für Land- und Forstwirtschatf**, Austria;
Technology & Industry	**Škoda Auto**, Czech Republic; **České Dráhy Railway Company**, Czech Republic; **T. G. Masaryk Water Research Institute**, Czech Republic;

Scientific Activities (selection)

Elected member	Academic Senate of the Faculty of Mathematics and Physics (2017 – 2020; 2023 – 2029), European Regional Committee (ERC) of the Bernoulli Society (2019 – 2020)
Organizer	Invited session organizer for HiTEc Workshop 2025, 2024; CompStat 2023 – 2024; CMStatistics 2021 – 2025; and EcoSta 2019 – 2023
	Organizing committee member for GOFCP 2025; Probastat 2024, 2019, and 2015; EYSM 2015; SSC 2013; Prague Stochastics 2010; ICORS 2010
Associate editor	Journal of the American Statistical Association, The American Statistician Journal
Reviewer	ASTIN Bulletin, Canadian Journal of Statistics, Economic Modelling Journal, Journal of Statistical Planning and Inference, Journal of Computational and Applied Mathematics, Kybernetika, Multivariate Statistics Journal, Scandinavian Journal of Statistics, Metrika, Biometrics, Statistical Papers, Tatra Mountains Journal, and many others
Editor	Festschrift in Honour of Marie Hušková, Springer, 2025
	AMISTAT Springer Proceedings in Mathematics and Statistics 2019; 2015

Research Keywords (selection)

big data, dependent structures, machine learning, statistical learning, atomic pursuit

nonparametric regression, regularities, instabilities, and structural breaks, robustness

sparsity, regularization, variable selection, lasso, weak dependence, bootstrap

empirical econometrics, derivative trading, volatility estimation, option pricing

Publication Activity

WoS	31 publications with 218 citations (without auto-citations | 257 in total)
Scopus	32 publications with 216 citations (without auto-citations | 256 in total)
h-index	9 (Web of Science)

Supervised Theses

Ph.D.	consultant of 2 students
Master/Bachelor	8/18 defended, 3/4 in progress

Personal Skills

Programming	SAS, R, S-Plus, SPSS, Matlab, Mathematica, PHP, html, WealthLab, TeX, LaTeX, etc.
Memberships	Bernoulli Society, Czech National Group of the International Society for Clinical Biostatistics, Czech Statistical Society, Alpine Club of Canada, National Geographic Society
Interests	Wedding and coverage photography, mountaineering and sport activities, literature and blog publications, former online SME/Denník N blog administrator

Software

R packages ProfileLadder package (v0.2.2) for a functional-based claims reserving
`https://CRAN.R-project.org/package=ProfileLadder`

Awards

Top 10 Elite Publication — Maciak, M., Okhrin, O., and Pešta, M. Infinitely stochastic micro reserving.
Insurance: Mathematics and Economics, 100(2021), 30–58.
Awarded by the Council of the project Cooperatio – Mathematics, 2021

Languages

fluent — English (spoken & written), Czech (spoken & written), Slovak (mother tongue)
fair — German (spoken and written)
in progress — Spanish (beginner)

Scientific Identifiers

ResearcherID — D-7836-2016
Scopus ID — 55376734200
Orchid ID — 0000-0002-9414-2151

Prague, January 2026