Martin Boďa
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Research and scientific profile

Education and academic qualification

Matej Bel University in Banská Bystrica, Slovakia

Bachelor's studies
Finance, banking and investment (2002 - 2005)
Faculty of Finance (Bc.)
Tourism (2002 - 2006)
Faculty of Economics (Bc.)

Master's studies
Finance, banking and investment (2005 - 2007)
Faculty of Economics (Ing.)
Thesis: Value at risk [in Slovak]
Mathematical statistics and financial mathematics (2011 - 2013)
Faculty of Natural Sciences (Mgr.)
Thesis: Selected stochastic approaches to claims reserving in commercial insurance

Doctoral studies
Probability and mathematical statistics (2007 - 2011)
Faculty of Natural Sciences (PhD.)
Thesis: Heteroskedasticity in regression models [in Slovak]

University of Economics in Prague, Czechia

Habilitation process
Econometrics and operations research (2018)
Faculty of Informatics and Statistics (doc.)
Lecture: Dynamic analysis of productivity in data envelopment analysis: extending the Hicks-Moorsteen index to multi-year periods [in Slovak]

Current scientific projects

VEGA projects
1/0608/19 *The finance-growth nexus in the Visegrad Group countries* (deputy investigator)

Service to the academic community and cooperation

Journals
Forum Statisticum Slovacum, Slovak Statistical and Demographic Society, Slovakia (editorial board member)
Journal of Mathematical Extension, Islamic Azad University, Iran (associate editor)

Reviews
European Journal of Operations Research, Annals of Operations Research, Economic Modelling, E+M Ekonomie a Management, Economic Change and Restructuring, Ekonomický časopis, International Journal of Monetary Economics and Finance, Technological and Economic Development of Economy, Spatial Economic Analysis, Bulletin of Economic Research

Conferences
Applications of Mathematics and Statistics in Economics (AMSE) 2014, 2015, 2016, 2017, 2018, 2019 (scientific committee member)
Fernstat 2011, 2016, 2018 (scientific committee member)
Economic Theory and Practice (ETAP) 2017 (scientific committee member)

Further affiliations
Slovak Statistical and Demographic Society (scientific secretary), Czech Society for Operations Research (member)

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Most significant research works

Papers in journals

BOĎA, Martin, PINTER, Ľubomír, ZIMKOVÁ, Emília 2014. Nominálny výmenný kurz a swapy úverového zlyhania na vládne dlhopisy: kointegrácia a Grangerova kauzalita. [Nominal exchange rate and sovereign credit default swaps: Cointegration and Granger causality]. In Ekonomický časopis 62(1): 46-70.

BOĎA, Martin, ZIMKOVÁ, Emília 2015. Efficiency in the Slovak banking industry: a comparison of three approaches. In Prague Economic Papers. 25(4): 434-451. doi: 10.18267/j.pep.546

BOĎA, Martin, POVAŽANOVÁ, Mariana, MEDVEĎOVÁ, Petra 2015. (A)symetria v Okunovom zákone v štátoch Vyšehradskej skupiny. [(A)symmetry in Okun's law in the Visegrad Group countries]. In Politická ekonomie 63(6): 742-759. doi: 10.18267/j.polek.1024

BOĎA, Martin 2015. A slacks-based measure DEA methodology for identification of returns to scale in the Slovak banking sector. In Acta Universitatis Agriculturae et Silviculturae Mendelianae Brunensis 63(6): 1847-1858. doi: 10.11118/actaun201563061847

BOĎA, Martin, ÚRADNÍČEK, Vladimír 2016. The portability of Altman's Z-score model to predicting corporate financial distress of Slovak companies. In Technological and Economic Development of Economy. 22(4): 532-553. doi: 10.3846/20294913.2016.1197165

BOĎA, Martin, ÚRADNÍČEK, Vladimír 2016. Zahrnutie váh a ich neistoty do kvantifikácie v rámci pyramidálneho rozkladu finančného ukazovateľa. [Inclusion of weights and their uncertainty into quantification within a pyramid decomposition of a financial indicator]. In Ekonomický časopis 64(1): 70-92.

BOĎA, Martin, ZIMKOVÁ, Emília 2016 Iso-analysis for knowing the sources of technical efficiency and performance. In Operational Research 18(2): 421-449. doi: 10.1007/s12351-016-0271-8

BOĎA, Martin, ZIMKOVÁ, Emília 2017. Malmquist index analysis of the recent development of the Slovak banking sector from two different angles. In Economic Change and Restructuring 50(2): 95-131. doi: 10.1007/s10644-016-9183-0

BOĎA, Martin 2017. Stochastic sensitivity analysis of concentration measures. In Central European Journal of Operations Research 25(2): 441-471. doi: 10.1007/s10100-016-0465-4

BOĎA, Martin 2017. Market power and efficiency as the source of performance in banking: a case study of the Slovak banking sector. In International Review of Applied Economics 32(5): 589-619. doi: 10.1080/02692171.2017.1360845

BOĎA, Martin, KANDEROVÁ, Mária 2017. Investment style preference and its effect upon performance of tracking portfolios. In Acta Universitatis Agriculturae et Silviculturae Mendelianae Brunensis 65(6): 1851-18638. doi: 10.11118/actaun201765061851

BOĎA, Martin, ZIMKOVÁ, Emília 2018. Measuring financial intermediation: a model and application to the Slovak banking sector. In E&M Ekonomie a management 21(3): 155-170. doi: 10.15240/tul/001/2018-3-010

BOĎA, Martin, DLOUHÝ, Martin, ZIMKOVÁ, Emília 2018. Unobservable or omitted production variables in data envelopment analysis through unit-specific production trade-offs. In Central European Journal of Operations Research 26(4): 813-846. doi: 10.1007/s10100-018-0561-8

Monograph

BOĎA, Martin 2016. Selected methodological issues in technical efficiency measurement of bank branches. Praha : Wolters Kluwer, 2016. 108 pp. ISBN 978-80-7552-435-5.