



UNIVERSITY OF PÉCS  
Faculty of Business and Economics

# GYÖNGYI BUGÁR

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**Nationality:** Hungarian

**Date of birth:** 31.03.1965

**Sex:** female

**Workplace:** University of Pécs Faculty of Business and Economics (UPFBE), Department of Management Science

**Job position:** associate professor, head of department

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## EDUCATION AND TRAINING

### Habilitation (Dr. habil)

2011

University of Pécs Faculty of Business and Economics

### Ph.D.

2001

University of Pécs Faculty of Business and Economics

### Dr. Univ.

1996

University of Pécs Faculty of Business and Economics

### M.Sc. in Economics and Business

1993

University of Pécs Faculty of Business and Economics

### M.Sc. in Mathematics and Physics (Teachers' Training)

1988

Eötvös Loránd University, Faculty of Natural Sciences

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## LANGUAGE SKILLS

	Understanding		Speaking		Writing
	Listening	Reading	Spoken interaction	Spoken production	
<b>English</b>	C1	C1	C1	C1	C1
<b>German</b>	B1	B1	B1	B1	B1
<b>Russian</b>	A1	A1	A1	A1	A1
<b>Italian</b>	A1	A1	A1	A1	A1

### Language exams:

Intermediate State Exam in English

Basic State Exam in German and Russian

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## AWARDS AND ACHIEVEMENTS

### Travelling Ambassador of the University of Pécs, 2023, 2017

To facilitate participation, presentation and networking at an international conference

### Best Paper Award, 2012

21st World Business Congress of International Management Development Association (IMDA) in Helsinki, Finland

### Bolyai Scholarship granted by the Hungarian Academy of Sciences, 2010-2013

To stimulate research in the field of quantitative risk management

### Best Paper Award, 2010

19th World Business Congress of IMDA in Konya, Turkey

### Best Paper Award, 2008

18th International AFIR (Actuarial Approach in Financial Risk) Colloquium of the International Actuarial Association (IAA) in Rome, Italy

### E.ON Publication Award, 2006

For outstanding research

### Bolyai Scholarship granted by the Hungarian Academy of Sciences, 2002-2005

To promote research in the field of international diversification

### Abay Neubauer Gyula Award presented by the Rector of the University of Pécs, 2002

For outstanding PhD research and successful defence of the dissertation

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## WORK EXPERIENCE

**associate professor | University of Pécs Faculty of Business and Economics**

2002 – present

Since 1 July 2023 head of department (Department of Management Science), 2015-2022 deputy head of department, since 2015 member of the Faculty Council, 2001-2003 head of the MSc Programme in Business Management

**research fellow | University of Pécs Faculty of Business and Economics**

1998-2002

**PhD student | University of Pécs Faculty of Business and Economics**

1995-1998

**assistant lecturer | University of Pécs Faculty of Business and Economics**

1988-1995

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## TEACHING EXPERIENCE

Course name	Level	Language	Course Leader (Y/N)	Own course development(Y/N)	Joint course development (Y/N)
Optimum calculus	PhD	Hungarian	Y	Y	N
Quantitative Methods	PhD	English	Y	Y	N
Principles of Business Research	PhD	English	Y	Y	N
Quantitative Methods	BSc	English	Y	Y	N
Business Mathematics	BSc	Hungarian	Y	Y	N
Introduction to Quantitative Methods	BSc	Hungarian	Y	Y	N
Risk Management	MSc	Hungarian	Y	Y	N
Portfolio Management	MSc	English	Y	Y	N
Portfolio and Stock Market Analysis	MSc	English	Y	Y	N
International Finance	MSc	English	Y	Y	N
Research Methods for Managers	MSc	English	Y	Y	N
Portfolio Management	BSc	Hungarian	Y	Y	N
Operations Research	BSc	Hungarian	N	N	Y
Linear Algebra	BSc	Hungarian	N	N	Y

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## THE WORLD OF PRACTICE

Memberships			
Name	Date	Role	Responsibilities
PAB Working Group on Mathematics and Computer Science Methodology	2015 – present	member	participation in organised programmes and lectures
International Management Development Association (IMDA)	2005 – present	member	attendance at the organisation's conferences, organisation and moderation of section meetings
IMDA Board	2009 – 2014	member	involvement in decisions relevant to the organisation
International Journal of Commerce and Management	2011 – 2015	Editorial Advisory Board member	assisting editors, reviewing
Journal of Transnational Management	2010 – present	Editorial Review Board member	supporting the work of editors, reviewing

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## TEACHING MATERIAL

Piaci és hitelkockázat-menedzsment / Market and Credit Risk Management (in Hungarian), book, Akadémiai Kiadó, second, extended edition (2022)

Gazdaságmatematika interaktív alkalmazásokkal / Business Mathematics with Interactive Applications (in Hungarian; co-author Balázs Kovács), online book, author's edition (2022)

Interaktív gazdaságmatematika példatár / Interactive Problem Solving in Business Mathematics (in Hungarian; co-author Balázs Kovács), online textbook, Pearson (2022)

Kockázatmérés és -kezelés / Risk Measurement and Management (in Hungarian), textbook, PTE KTK (2010)

Portfólió analízis / Portfolio Analysis (in Hungarian), textbook, Janus Pannonius University Press (1997)

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## RESEARCH INTEREST AND PROJECTS

Project Name	Title	Responsibilities
Artificial intelligence-based risk assessment 2020-	Validation of risk measures	Exploring the role of artificial intelligence in validating risk measures, improving risk estimation with neural networks
Higher Education Institutional Excellence Programme Working Group (leader) 2018-2021	Quantitative risk management; Financial innovation and business ethics	Testing market risk prediction models; Assessing the impact of digitalisation on payment systems
National Scientific Research Fund Project (leader) OTKA T046371 KGJ 2004-2007	Quantitative risk management	Studying international research on the methodological development of market risk measurement, empirical analysis of the application of different risk measures in investments
National Scientific Research Fund Project (leader) OTKA F023499 1997-1999	International portfolio diversification	Assessing and quantifying the impact of international investment diversification

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## PUBLICATION HIGHLIGHTS

**Gyöngyi Bugár | 2022 | Akadémiai Kiadó**

Market and Credit Risk Management

**Gyöngyi Bugár | 2019 | FINANCIAL AND ECONOMIC REVIEW 18 (4), 130-145.**

A Breakthrough Idea in Risk Measure Validation – Is the Way Paved for an Effective Expected Shortfall Backtest?

**Gyöngyi Bugár and Raimond Maurer | 2002 | ASTIN BULLETIN: JOURNAL OF THE INTERNATIONAL ACTUARIAL ASSOCIATION 32(1), 171-197.**

International Equity Portfolios and Currency Hedging: the Viewpoint of German and Hungarian Investors

**The detailed list of publications is available in the Hungarian Scientific Bibliography at:**

<https://m2.mtmt.hu/api/author/10002447>

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