



Europass Curriculum Vitae



Personal information

First name(s) / Surname(s) Gyöngyi Bugár
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Nationality Hungarian
Date of birth 31 March, 1965

Work experience

1988 - University of Pécs, Faculty of Business and Economics
Occupation / position held Associate Professor
Courses taught Quantitative Methods (PhD program), Principles of Business Research (International PhD program), International Finance, Portfolio Management (MSc in Applied Management), Risk Measurement and Management (Hungarian Master's Program in Finance), Quantitative Methods (BA in Business Administration)
Experience / research and teaching assignments in foreign countries Arnhem Business School, Arnhem, Netherlands (2017, 1 week), Mykolas Romeris University, Vilnius, Lithuania (2014, 1 week), Abay Kazakh National Pedagogical University, Almaty, Kazakhstan (2012, 2 weeks), University of Regensburg (2011, 1 week), Goethe University of Frankfurt a. M. (2005-2006, 1 semester), HAAGA-HELIA University of Applied Sciences (2001, 1 week, 2002, 2 weeks, 2003, 1 week), University of Mannheim (1997, 5 months, 1999, 2 week)
Research interest Investment decision making, Portfolio management, International finance, Risk management

Education and training

Dates 1988-1992
Title of qualification awarded MSc in Economics and Business
Name and type of organisation providing education and training University of Pécs, School of Business and Economics
Dates 1987-1988
Name and type of organisation Corvinus University of Budapest (Economics and Business)

Dates 1983-1988
 Title of qualification awarded MSc in Mathematics and Physics (Teachers' Training)
 Name and type of organisation providing education and training Eötvös Loránd University, Faculty of Natural Sciences, Budapest

Special Courses Business English Course at Middlesex University in London (1993, 4 weeks)
 Management Training Program at Acadia University, Wolfville, Canada (1992, 6 weeks)
 Business English Course in Pécs organized by Frederikshavn Business College, Denmark (1991, 10 weeks)

Scientific degrees Habilitation / Dr. Habil. (2011)
 PhD (2001)
 Dr. Univ. (2006)

Awarded by University of Pécs

Awards and Scholarships

International Best Paper Award – 21st World Business Congress of IMDA (Helsinki, Finland), 2012
 Best Paper Award - 19th World Business Congress of IMDA (Konya, Turkey), 2010
 Best Paper Award - 18th International AFIR Colloquium (Rome, Italy), 2008
 Best Paper Award - 15th World Business Congress of IMDA (Sarajevo, Bosnia), 2006
 Hertie Scholarship - Visiting researcher, Goethe University, Frankfurt, a.M, Fall semester, 2005/06
 Tempus PhD Research Scholarship - University of Mannheim, 5 months, 1997

Domestic Bolyai Scholarship of the Hungarian Academy of Sciences (2010-2013)
 Publication Excellence Award, University of Pécs, 2008
 E.ON Publication Award, 2006
 Bolyai Scholarship of the Hungarian Academy of Sciences (2002-2005)
 Abay Neubauer Gyula Award, University of Pécs, 2002

Memberships International Management Development Association (IMDA) - Board member (2009-2013)
 Journal of Transnational Management – Editorial Review Board member (2009-)
 International Journal of Commerce and Management - Editorial Advisory Board member (2010-2014)

Mother language Hungarian

Other language(s)

Self-assessment

European level (*)

Language

Language

Understanding				Speaking				Writing	
Listening		Reading		Spoken interaction		Spoken production			
C2	English	C2	English	C2	English	C2	English	C2	English
B1	German	B1	German	B1	German	B1	German	B1	German

(*) [Common European Framework of Reference for Languages](#)

List of selected publications

Journal papers

- Mérföldkövek a befektetési kockázat modellezésben / Milestones in Modelling Investment Risk (in Hungarian), *Sigma*, Vol. 48 (1-2), 19-32, 2017.
- A piaci kockázat számszerűsítésének változása a Bázeli III szabályozásban / Revision of the Quantification of Market Risk in the Basel III Regulatory Framework (in English and also in Hungarian), *Hitelintézési Szemle / Financial and Economic Review*, (co-author Anita Rátting), Vol. 15 (1), 33-50, 2016.
- Informális befektetési hajlandóság és döntéshozatal a magyar lakosság körében / The propensity for informal investment and investment decision making in Hungary (in Hungarian), *Közgazdasági Szemle / Economic Review*, (co-author László Szerb), Vol. 62 (4), 356-378, 2015.
- Challenges and Achievements in Gauging Investment Risk (in English), *Journal of Transnational Management*, (co-author Máté Uzsoki), Vol. 18 (1), 39-51, 2013.
- Portfolio Optimization Strategies – Performance Evaluation with Respect to Different Objectives (in English), *Journal of Transnational Management*, (co-author Máté Uzsoki), Vol. 16 (3), 135-148, 2011.
- Disorder in the Risk Order: The Sensitivity of Global Portfolio Allocation to the Choice of Risk Measure (in English), *Journal of Transnational Management*, Vol. 12 (2), 43-59, 2007.
- Befektetések kockázatának mérése / Measuring Investment Risk (in Hungarian), *Statisztikai Szemle / Statistical Review*, (co-author Uzsoki Máté), 84, No. 9, 876-898, 2006.
- Nemzetközi részvény befektetési lehetőségek Közép-és Kelet-Európa új Európai Unió tagállamainak szemszögéből / International Equity Investments from the Perspective of the New Central and Eastern European Members of the Enlarged EU (in Hungarian), *Közgazdasági Szemle / Economic Review*, (co-author Uzsoki Máté), LII.évf., június (June), 576-598, 2005.
- The Return and Risk Profile of Equities and Equity Portfolios at the Budapest Stock Exchange (in English), *Hungarian Statistical Review*, (co-authors Gianni Baratto and István Prehoffer), Special number 9, 22-37, 2004.
- International Equity Portfolios and Currency Hedging: the Viewpoint of German and Hungarian Investors (in English), *ASTIN Bulletin*, (co-author Raimond Maurer), Vol. 32, No.1, 171-197, 2002.
- Performance of International Portfolio Diversification Strategies: The Viewpoint of German and Hungarian Investors (in English), *Kredit und Kapital*, (co-author Raimond Maurer), 4/1999, 581-609, 1999.
- Nemzetközi portfólió diverzifikáció a magyar és a német befektetők nézőpontjából / International Portfolio Diversification from the Perspective of Hungarian and German Investors (in Hungarian), *Sigma*, (co-author Raimond Maurer), 1999/1-2, 33-54, 1999.
- Hatékony kockázatsökkentési stratégiák a Budapesti Értéktőzsdén / Efficient Risk Reducing Strategies on the Budapest Stock Exchange (in Hungarian), *Bankszemle / Bankreview*, 1998/8, 59-67, 1998.
- Az értékpapírok piaci kockázatának méréséhez / Some Remarks regarding the Market Risk of Securities (in Hungarian), *Bankszemle / Bankreview*, 1998/1-2, 54-62, 1998.
- A statikus költségfüggvényektől a rendszerdinamikáig / From Static Cost Functions to System Dynamics (in Hungarian), *Statisztikai Szemle / Statistical Review*, December, 1027-1042, 1996.

Books

- Piaci és hitelkockázat menedzsment / Market and Credit Risk Management (in Hungarian), Academy Press (Akadémiai Kiadó, Budapest), 1-168, 2015.
- Kockázatmérés és - kezelés / Measuring and Managing Financial Risk (in Hungarian), Carbocomp Press (Carbocomp Nyomda), Pécs, 1-164, 2010.
- Portfólió elemzés / Portfolio Analysis (in Hungarian), Janus Pannonius Publishing Company (Janus Pannonius Egyetemi Kiadó), 1-292, 1997.

Referred articles and book chapters

- Útkeresés a piaci kockázat Bázeli szabályozásában – kiút vagy zsákutca? / Searching for the Right Way in the Basel Regulations of Market Risk – (in Hungarian; co-author Anita Rátting), in: *Válságtól a jóllétig – A múlt tanulságai, a jelen kihívásai és a jövő útjai* (eds. Gábor Rappai and Zoltán Schepp), University of Pécs Press, 7-21, 2014.

Congress proceedings

- Hogyan lesz a kockázatkezelési stratégiából stratégiamentes kockázat? / How a risk management strategy becomes a risk without a strategy? (in Hungarian), in: Commitment and Versatility – Special Volume in Honour of Károly Barakonyi (eds. Gyöngyi Bugár and Ferenc Farkas), 351-359, 2009.
- A hozameloszlás momentumainak szerepe a befektetések kockázatának mérésében / Influence of Moments of the Return distribution in Measuring Investment Risk (in Hungarian), in: Three Dimensions of a Life Course – Special Volume in Remembrance of József Pintér (ed. Gábor Rappai), University of Pécs Press, 270-279, 2007.
- Efficient Risk Reducing Strategies by International Diversification: Evidence from a Central European Market (in English), in: The Significance of the Last Decade (ed. Gábor Rekettye) University of Pécs, Faculty of Business and Economics, 157-173, 2000.
- Challenges and Achievements in Gauging Investment Risk (co-author Máté Uzsoki), *Proceedings of the 21st Annual World Business Congress of IMDA*, Helsinki, Finland, 2012.
- Portfolio Optimization Strategies – Performance Evaluation with Respect to Different Objectives (co-author Máté Uzsoki), *Proceedings of the 19th Annual World Business Congress of IMDA*, Konya, Turkey, 2010.
- A Longitudinal Study on Portfolio Optimization: Is the “Success” Time Dependent?, (co-author Máté Uzsoki), *Proceedings (CD) of the 19th International AFIR Colloquium*, Munich, Germany, 2009.
- Gauging Risk with Higher Moments: Handrails in Measuring and Optimising Conditional Value at Risk, (co-authors Raimond Maurer and Thanh Huy Vo), *Proceedings (CD) of the 18th International AFIR Colloquium*, Rome, Italy, 2008.
- Disorder in the Risk Order: The Sensitivity of Global Portfolio Allocation to the Choice of Risk Measure, *Proceedings of the 15th Annual World Business Congress of IMDA*, Sarajevo, Bosnia and Herzegovina, 2006.
- Global Equity Allocation as a Means of Risk Reduction: A Lesson for Central and Eastern European Countries, *Proceedings of the 14th International AFIR Colloquium*, Boston MA, USA, 197-218, 2004.
- International Equity Investments from the Perspective of the New Central and Eastern European Members of the Enlarged EU, *Conference Proceedings (CD): New Europe 2020 – Visions and Strategies for Wider Europe*, Turku, Finland, 2004.
- International Equity Portfolios and Currency Hedging: The Perspective of German and Hungarian Investors, (co-author Raimond Maurer), *Conference Proceedings (CD) of the International AFIR Colloquium*, Cancun, Mexico, 2002.
- Efficient Risk Reducing Strategies: Evidence from a Central European Emerging Market, (co-author Raimond Maurer) *Proceedings of the 10th International AFIR Colloquium*, Tromsø, Norway, 2000.
- International Portfolio Diversification for European Countries: The Viewpoint of Hungarian and German Investors, (co-author Raimond Maurer), *Proceedings of the 9th International AFIR Colloquium*, Tokyo, Japan, 63-93, 1999.

