

Dömötör Barbara Mária

Egyetemi tanár / Professor
Rektori szervezet / Pénzügy Intézet / Befektetések

Qualifications, scientific degrees

Higher education qualifications

- 1993 - 1998
  Budapest University of Economic Sciences, Major in Finance (főiskolai)
- 2008 - 2011
  Corvinus University of Budapest, Doctoral Program in Management and Business Administration (főiskolai)

Scientific degrees and awards

- 2014, PhD
  Corvinus University of Budapest

Career

Workplaces

- 1998 - 2002
  Deutsche Bank Rt., Treasury Sales Dealer
- 2002 - 2006
  WestLB Hungária Zrt., Treasury Senior Sales Dealer
- 2006 - 2007
  ING Bank Zrt., Treasury Specialist of Structured Derivatives

Public activities in the university (memberships in university bodies)

- 2010 - 2014
  Session secretary
- 2010 - 2014
  Mobility advisor
- 2016 -
  SPM programme coordinator
- 2017 - 2019
  Specialisation leader
- 2020 -
  Bachelor programme leader

Awards, titles, honors

- 2019, Teacher of the year
  Corvinus University of Budapest

Language skills

Language	Speaking	Writing	Reading	Media appearance
English	Advanced	Advanced	Advanced	
German	Intermediate	Advanced	Advanced	

Research, professional activity

Major taught courses or fields of education:

Corporate Finance; Financial Calculations; Financial Modelling; Financial Risk Management; Financial Markets; Financial derivatives; Risk management and financial institutions

Field of science and discipline:

organization science

Current fields of research:

Financial risk management, Corporate hedging, Regulation of financial risks

Previous fields of research:

Financial markets, Financial derivatives, International diversification

Major research projects

- 2014 - 2015, Financing liquidity of derivatives, modelling the joint position of the derivatives and their hedging portfolio
  Form of participation: member of the research team
  Moneylender: International Training Center for Bankers
  Further info about research: The research aims at developing mathematical models measuring risks that banks are facing and quantifying capital requirement according to the latest Basel regulation. The research focuses on market risk, operational risk, liquidity risk and secondary risk types. The project is supported by the Hungarian Government’s Research and Technological Innovation Fund.

- 2013 - 2014, Validation of the risk management models of KELER CCP Ltd.
  Form of participation: member of the research team
  Moneylender: Keler KSzF
  Further info about research: Based on the available documentations and on-site interviews, we performed an independent validation according to EMIR regulation and the supplementing regulation of Commission Delegated Regulation (EU) No 153/2013 on risk management models of

KELER CCP Ltd.

- 2012 - 2013, Corporate risk management in practice
  Form of participation: leader of the research team
  Moneylender: ING
  Further info about research: The research investigated the risk management practice of Hungarian large corporations. The focus was on the hedging of market risk, we analyzed the risk attitude, the main exposures and the hedging strategies based on a survey and personal interviews with financial experts. The main question of the research was how liquidity considerations appear in the financial decision making.

- 2011 - 2012, Optimal hedging in case of liquidity risk
  Form of participation: member of the research team
  Moneylender: MSCI
  Further info about research: The optimal hedging is investigated in case of liquidity risk: a theoretical model is built based on the model of Korn (2003), which considers not only the liquidity cost, but the expected value of the hedging position as well. The other direction of the investigation is the modeling of several hedging strategies, in order to support the financial decision making by quantifying the expected funding ratio (financing need) connecting to them.

- 2010 - 2010, Feasibility Study to Examine the Potential need for a Student Lending Facility at European Level
  Form of participation: member of the research team
  Moneylender: EU
  Further info about research: N° EAC/47/2009 Joint research project led by LSE and PPMIThe overall policy objective is “to make lifelong learning and mobility a reality, by reducing financial barriers”. This Study investigates options for the feasibility of establishing a pan-EU student lending scheme in support of learning mobility, building upon earlier research in this area. Specific objectives of the research are (1) to undertake a review of existing student financial support; then (2) to evaluate where Community added value may exist in developing a lending facility to complement national/regional schemes in support of mobility. (3) Where added value is demonstrated, to investigate the feasibility for the establishment of a student lending facility at EU/EEA level.

- 2016 - 2016, Validation of the margin determination process of KELER CCP
  Form of participation: member of the research team
  Moneylender: KELER CCP
  Further info about research: We validated the proposed methodological changes in the margin determination of KELER CCP.

- 2018 - 2018, Validation of the MS Excel and VBA applications in the risk management of Keler r CCP
  Form of participation: leader of the research team
  Moneylender: Keler CCP
  Further info about research: In the framework of the project we validated the adequacy of the MS Excel and VBA application based on the approved risk management policy.

- 2019 - , Validation of risk management models of Keler CCP
  Form of participation: leader of the research team
  Moneylender: Keler CCP
  Further info about research: Advisory in risk management, focusing on the validation of the risk management models and their implementations according to the EMIR regulation.

- 2018 - , Higher Education Institutional Excellence ProgramFinancial and public services
  Form of participation: member of the research team

Moneylender: Ministry for Innovation and Technology
Further info about research: The research project includes two topics: the planning of financial intitutions and services targeting the financial inclusion of poor regions and investigation of the health care resources and personal strategies of the older and diseased population. In the framework of the financial liquidity sub-project, I deal with corporate and banking risk management.

Membership in scientific or professional bodies/organizations

- 2011 - 2017, Chair member,
  MKT Finance Department,
- 2017 - 2018, member, member
  PRMIA Hungary Chapter, international
- 2019 - , Co-director, leadership position (president, director etc)
  PRMIA Hungary Chapter, national

Publications

- Publications can be found at Magyar Tudományos Művek Tára (MTMT). (MTMT is the offical repository of the university.)

Contacts

Location at the university

- Building: Main Building
  Room number: 279
  Extension: 5212
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Other professional profiles

LinkedIn: https://www.linkedin.com/in/barbara-d%C3%B6m%C3%B6t%C3%B6r-7088b5209/

MTMT: https://m2.mtmt.hu/gui2/?type=authors&mode=browse&sel=10033317&view=simpleList

Scholar: https://scholar.google.com/citations?user=xWsnuGkAAAAJ&hl=en

Other professional profile 1: https://sites.google.com/view/homepage-of-barbara-domotor/home