Mgr. Josef Kurka

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EDUCATION

Doctoral program in Economics 2017 - present
Institute of Economic Studies, Faculty of Social Sciences, Charles University in Prague

- Research topic: "Financial economics in frequency domain"
- Ph.D. supervisor: doc. PhDr. Jozef Baruník Ph.D.
- State Doctoral Exam completed 05/2021.

Master's program Economics and Finance 2014 - 2016
Institute of Economic Studies, Faculty of Social Sciences, Charles University in Prague

- Specialization: Finance, financial markets and banking
- Diploma Thesis: "Does Bitcoin Have Potential to Co-Function with Fiat Money?"
- Thesis advisor: prof. Ing. Oldřich Dědek CSc.
  - defended with grade 1
- State exam: Financial Markets Instruments, Quantitative Finance I, Microeconomics, Macroeconomics
  - grades: 1,1,2,2

Bachelor's program Economic Theory 2010 - 2014
Institute of Economic Studies, Faculty of Social Sciences, Charles University in Prague

- Bachelor Thesis: "What Drives the Grades of Diploma Theses"
- Thesis advisor: PhDr. Jiří Schwarz
  - defended with grade 1

TEACHING

Teaching Assistant, Institute of Economic Studies, Faculty of Social Sciences, Charles University in Prague

- Advanced Econometrics, master level
  - Course supervisor: Jozef Baruník
  - 2017 - present
- Financial Econometrics I, master level
  - Course supervisors: Jozef Baruník, Lukáš Vácha
  - Previously named Quantitative Finance I
  - 2018 - present

- Quantitative Methods II, doctoral level
  - Course supervisors: Jozef Baruník, Roman Horváth
  - Summer Semester 2019
- Advanced Financial Econometrics II, doctoral level
  - Course supervisors: Jozef Baruník, Miloslav Vošvrda
  - Summer Semester 2020

WORK EXPERIENCE

ÚTIA AV ČR, v.v.i., Department of Econometrics 2017 - present
Researcher

Junior Researcher (Employment contracts) 2017 - present
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Junior Researcher (Employment contracts) 2018 - present
Institute of Economic Studies, Faculty of Social Sciences, Charles University in Prague

ACADEMIC PUBLICATIONS

1. J. Baruník, J. Kurka, "Frequency-Dependent Higher Moment Risks", *IES Working Papers*, 11/2021.
2. J. Kurka, "Do Cryptocurrencies and Traditional Asset Classes Influence Each Other?", *Finance Research Letters*, 31 (2019): 38-46.

INTERNATIONAL CONFERENCES

- STAT of ML 2020, Prague, Czech republic, 08/2020, Presentation - "Horizon-specific risk, higher moments, and asset prices."
- CFE-CMStatistics 2019, London, England, 12/2019, Presentation - "Horizon-specific risk, higher moments, and asset prices."
- Workshop on Economic Science with Heterogeneous Interacting Agents 2019, London, England, 06/2019, Presentation - "Horizon-specific risk, higher moments, and asset prices."
- CFE-CMStatistics 2018, Pisa, Italy, 12/2018, Presentation - "Horizon-specific risk, higher moments, and asset prices."
- The 2nd International Conference on Econometrics and Statistics, Hong Kong, 06/2018, Poster presentation - "Does Skewness and Kurtosis Predict Asset Returns in the Long Run?"
- Fifth International Symposium in Computational Economics and Finance, Paris, France, 04/2018, Poster presentation - "Does Skewness and Kurtosis Predict Asset Returns in the Long Run?"

- CFE-CMStatistics 2017, London, England, 12/2017, Poster presentation - "Do Cryptocurrencies and Traditional Asset Classes Influence Each Other?"

WORKSHOPS

- UNCE Workshop Spring 2020, Prague, Czech republic, 10/2020, Presentation - "Horizon-specific risk, higher moments, and asset prices."
- Haindorf Seminar 2020 - Humbolt University & Charles University Research Seminar, Haindorf, Czech republic, 01/2020, Presentation - "Horizon-specific risk, higher moments, and asset prices."
- Asset Pricing, Machine Learning, and Finance, Charles University in Prague, Czech republic, 04/2019, Presentation -"Horizon-specific risk, higher moments, and asset prices."
- Haindorf Seminar 2019 - Humbolt University & Charles University Research Seminar, Haindorf, Czech republic, 01/2019, Presentation -"Horizon-specific risk, higher moments, and asset prices."
- Stochastic Analysis and Its Applications XV, Prague, Czech republic, 01/2018, Presentation -"Horizon-specific risk, higher moments, and asset prices."
- Haindorf Seminar 2018 - Humbolt University & Charles University Research Seminar, Haindorf, Czech republic, 01/2018, Presentation - "Does Skewness and Kurtosis Predict Asset Returns in the Long Run?"

GRANT SUPPORT

- (Researcher) Grant Agency of Charles University (GAUK)
  - Asset pricing and portfolio selection in frequency domain, Grant no. 1270218
  - Project supervisor: Jozef Baruník
  - Principal researcher: Martin Hronec
- (Principal researcher) Grant Agency of Charles University (GAUK)
  - Horizon-specific risk, higher moments, and asset prices, Grant no. 1188119
  - Project supervisor: Jozef Baruník
  - Co-researcher: Luboš Hanus
- UNCE Doctoral Fellowship
  - Horizon-specific risk, higher moments, and asset prices

LANGUAGE SKILLS

- Czech: native language
- English: full professional proficiency
- German: professional working proficiency

COMPUTER SKILLS

- R project, Jupyter, VBA
- Microsoft Office