František Čech

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Web of Science ResearcherID: Q-6081-2017
WoS H-index: 3; WoS citations: 46
Google Scholar H-index: 3; Google Scholar citations: 83

Education

2013 - 2019	PhD, Institute of Economic Studies, Charles University dissertation: Three Essays on Risk Modelling and Empirical Asset Pricing

Publications

2022	Marine fuel hedging under the sulfur cap regulations, (with M. Zítek) *Energy Economics* - `https://doi.org/10.1016/j.eneco.2022.106204`
2021	Measurement of common risks in tails: A panel quantile regression model for financial returns, (with J. Baruník) *Journal of Financial Markets* - `https://doi.org/10.1016/j.finmar.2020.100562`
2019	Panel quantile regressions for estimating and predicting the Value–at–Risk of commodities, (with J. Baruník) *Journal of Futures Markets*, 39, p.1167-1189, `https://doi.org/10.1002/fut.22017`
2017	On the modelling and forecasting multivariate realized volatility: Generalized Heterogeneous Autoregressive (GHAR) model, (with J. Baruník) *Journal of Forecasting*, 36 (2), p.181-206,`https://doi.org/10.1002/for.2423`

Work in progress

2024 -	Ahead of the Yield Curve: Tail Risk Forecasting in Interest Rates Futures Markets (with Evžen Kočenda)

Grant Support and Awards

2024 - 2026	Grant Agency of Czech Republic: Hedging uncertainty in commodity markets, grant no. 24-11558S
2019	National bank of Slovakia governor‘s award - winner
2017	Grant Agency of Charles University (GA UK): Measurement of Common Risk Factors: A Panel Quantile Regression Model for Returns
2014 - 2016	Grant Agency of Charles University (GA UK): Multivariate Volatility Modelling of Medium and Large Size Portfolios

2013	National bank of Slovakia governor‘s award - second place

Work Experience

10/2019 - present	Assistant Professor, Institute of Economic Studies, Charles University
02/2019 - present	Junior Researcher, Institute of Information Theory and Automation
01/2019 - 09/2019	Junior Researcher, Institute of Economic Studies, Charles University
10/2016 - 09/2020	Project administrator: GEMCLIME - Global Exchange in Modelling of Climate and Energy, Institute of Economic Studies, Charles University
06/2015 - 12/2017	Project administrator: ECOCEP - Economic Modeling for Climate-Energy Policy, Institute of Economic Studies, Charles University

Teaching Experience

2023 - present	Bachelor´s Thesis Seminar I & II (Lecturer)
2022 - present	Financial Econometrics I (Lecturer)
2020 - present	Asset Pricing (Lecturer)
2018 - present	Financial Economics (Lecturer)
2013 - 2019	Applied Econometrics (Teaching Assistant)
2013 - 2017	Financial Markets Instruments I & II (Teaching Assistant)

Research Interests

Main Fields	Financial Econometrics, Time-Series Econometrics, Applied Econometrics, Asset Pricing
Sub Fields	Multivariate Volatility Modelling, Volatility Modelling, Quantile Regression

Research Visits

06/2018	National University of Singapore, Department of Statistics and Applied Probability
07-08/2016	University of California - Berkeley, Department of Economics

Refereeing

International Journal of Forecasting, Journal of the Royal Statistical Society, Statistics and Computing, Journal of Futures Markets, Czech Journal of Economics and Finance, Prague Economic Papers

Languages

Slovak	native speaker
Czech	full professional proficiency
English	full professional proficiency
German	limited working proficiency