IES FSV PhD Program
Annual Update of the Individual Study Plan
for academic year 2008/2009

(Fill in this form and post it on your web page, and also submit the signed form in print to IES office.)

Student's data

Name	Michaela Vlasáková Baruníková
Year of beginning of studies	2008
Form of study	Full-time
Advisor	Jiří Witzany
Dissertation topic	Testing option pricing models and their implications on the risk management

Expected progress in dissertation

How did investors´expectations about the 2008 crisis of financial market projected into the option prices in the preceeding years? – distribution implicit in option crisis + spilover effect across the markets (US,EU,Japan)

Expected publications

(including submitted and forthcoming papers and other publications)

What do option prices reveal about the 2008 financial crisis? or How were the expectations of investors about the 2008 financial crisis embedded in option prices?

Spillover effects across the option markets – evidence on USA, GB,DE,JAP markets.
Finance a úvěr
EconLit journal

Expected teaching (code/course name/semester)

Specify your teaching preferences for the following academic year e.g.
SS – 1 seminar (most preferred = microeconomics undergraduate, second most preferred = microeconomics graduate, third most preferred = econometrics undergraduate)

JEB007 – Mikroekonomie I / SS
JEB008 – Mikroekonomie II / WS

Expected attendance of PhD seminars

AAEM Alternative Approaches to Economic Modeling

Expected Bc or Mgr exams (code/course name/semester)

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Expected grant activities

Applying for a grant with planned topic „Option prices and 2008 Y financial crisis. Learning lessons for the future? "

Other activities

(e.g. stay abroad, attending the series of small and big defences of other students, etc.)

participation in the student exchange program
Attendance of defences (50%)
Conferences: to be decided

Advisor's statement

Souhlasím a navrženým studijním plánem.

17. 5. 2010

Advisor's signature

Student's signature

Doktorské studium ekonomie na FSV
HODNOCENÍ DOKTORANDA ZA AKADEMICKÝ ROK 2009/2010

(Vyplňte elektronicky, podepsaný formulář odevzdejte na sekretariát IES, soubor uložte na Vaši webovou stránku)

Příjmení a jméno Vlasáková Baruníková Michaela

Studijní obor
Forma studia (P, K) P
Ročník studia
2009/2010
Trvalá adresa
Nad Šálkovnou 1524/1, Praha 4
Kontakt (mobil, e-mail)
babenababena@gmail.com

Školitel Jiří Witzany

Název nebo téma disertační práce

Testing option pricing models and their implications on the risk management
Plnění individuálního studijního plánu v daném roce
(vyplňuje student)

a) Splněno

JEB008 – Mikroekonomie II / WS
AAEM Alternative Approaches to Economic Modeling
2010 Neural Networks as Semiparametric Option Pricing Tool, (Revise and Resubmit) Neural Network World

b) Nesplněno, zdůvodnění

JEB007 – Mikroekonomie I / SS - time shortage
What do option prices reveal about the 2008 financial crisis? or How were the expectations of investors about the 2008 financial crisis embedded in option prices? – still working on the data analysis, not yet to be published (expected to be published in next semester)
Solving of grant with planned topic „Option prices and 2008 Y financial crisis. Learning lessons for the future? " – grant not recieved, however the topic is analysed

Vyjádření školitele podle části III, čl. 8, odstavec 3 Studijního a zkušebního řádu UK v Praze (vyplní školitel)

	bodové hodnocení
a) plní individuální studijní plán	7
b) bez závažných důvodů neplní některé části individuálního studijního plánu	
c) nesplnil povinnosti individuálního studijního plánu; tato skutečnost se posuzuje tak, že nastal případ uvedený v čl. 12, odst. 1, písmeno b)	

Hodnotí se na bodové škále 1-10 (10 bodů je nejvíce)

Vyjádření školitele
Plní individuální studijní plán s méně závažnými nedostatky. Doktorandce se podařilo získat databázi cen opcí na hlavní akciové indexy v letech 2006-2009, která by měla vést k zajímavým výsledkům. Hlavní příčinou pouze částečného pokroku ve výzkumu je časová náročnost získání a zpracování databáze.

Datum 27. 5. 2010

Podpis školitele

IES FSV PhD Program
Examination Report

Exam form:
T – Teaching Assistantship, E – Traditional exam, S – Active participation at PhD seminar
Form of study:
P – regular full time, C – combined

Name	Vlasáková Baruníková Michaela
Year of beginning of studies	2008
Form of study (P, C)	P
Exam form (T, E, S)	S
Examiner:	Doc.Ing. Tomáš Cahlík CSc., Prof. RNDr. Jiří Hlaváček, CSc.

In case of teaching assistantship (T) specify
Semester, level of the course (Bc, Mgr), and the code of the course

-

In case of traditional exam (E) specify
Questions

-

In case of active participation at PhD seminar (S) for two semesters specify
Presentation of own outputs (topics of presentations)
Presentation of literature (topics of presentations)
Attendance rate (at least 50%)

AAEM
Presentation: ***What were the investor´s expectations about forthcoming crisis? Evidence on option markets.***
Attendance: 50%
article. RESUBMISSION after REVISION: Neural networks as semiparametric option price tool. Neural network model.
PUBLICATION: Option pricing: the empirical tests of the B-S pricing formulas and the feed-forward network.
IES WP 16/2009

Classification

Pass / ~~Fail~~

Examiner's assessment
(Please, do not forget to note whether pass was a weak one (passing with objections) or a strong (good) one.)

strong

20. 5. 2010
Date

Signature of examiner

IES FSV PhD Program
Examination Report

Exam form:
T – Teaching Assistantship, E – Traditional exam, S – Active participation at PhD seminar
Form of study:
P – regular full time, C – combined

Name:	Michaela Vlasáková Baruníková
Year of beginning of studies	2008
Form of study (P, C)	P
Exam form (T, E, S)	T
Examiner:	Ing. Koubek I.

In case of teaching assistantship (T) specify
Semester, level of the course (Bc, Mgr), and the code of the course

WS,Mikroekonomie II,Bc, JEB007

In case of traditional exam (E) specify
Questions

In case of active participation at PhD seminar (S) for two semesters specify
Presentation of own outputs (topics of presentations)
Presentation of literature (topics of presentations)
Attendance rate (at least 50%)

Classification

Pass / ~~Fail~~

Examiner's assessment
(Please, do not forget to note whether pass was a weak one (passing with objections) or a strong (good) one.)

strong

Ing.Koubek Ivo

24.5.2010
Date

Signature of examiner