

## Curriculum Vitae

### Evžen Kočenda

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CITIZENSHIP	Czech Republic	
EDUCATION	DSc., Doctor of Sciences, Czech Academy of Sciences, February 2017 Ph.D., Economics, University of Houston, Houston, Texas, USA, May 1996 M.A., Economics, University of Toledo, Toledo, Ohio, USA, August 1992 Ing., International Trade Management, Prague School of Economics, Czech Republic, July 1985	
LANGUAGES	Czech, English, Spanish, and Russian	
EMPLOYMENT RECORD		
2015 – present	Professor of Economics at Institute of Economic Studies, Charles University, Prague	
2015 – present	Research fellow, Department of Econometrics, Institute of Information Theory and Automation, Prague	
2004 – 2015	Professor of Economics at CERGE, Charles University, Prague	
2002 – 2003	Deputy Director for Graduate Studies at CERGE-EI	
1999 – 2004	Associate Professor at CERGE, Charles University, Prague	
1999 – 2015	Senior Researcher at Economics Institute, Academy of Sciences of the Czech Republic, Prague	
1996 – 1999	Researcher at Economics Institute, Academy of Sciences of the Czech Republic, Prague	
1996 – 1999	Assistant Professor at CERGE, Charles University, Prague	
1996 – 1998	Deputy Director for Research at CERGE of the Charles University	
1996 – 1998	Deputy Director for Research, Economics Institute, Academy of Sciences of the Czech Republic	
1992 – 1996	Graduate Teaching and Research Assistant, University of Houston, Houston, Texas, USA	
1991 – 1992	Graduate Teaching and Research Assistant, University of Toledo, Toledo, Ohio, USA	
ACADEMIC		
2017 – present	Member of the Editorial Board, <i>Public Sector Economics</i>	
2015 – present	Member of the Editorial Board, <i>Czech Economic Review</i>	
2014 – present	Co-editor, <i>Czech Journal of Economics and Finance</i>	
2014 – 2016	Member of the Executive Committee, Association for Comparative Economic Studies	
2011 – present	Member of the Editorial Board, <i>Emerging Markets Finance and Trade</i>	
2010 – 2011	Member of the Accreditation Commission of the Czech Republic	
2010 – 2014	Member of the Scientific Council, Prague School of Economics	
2010 – present	Institute for East and Southeast European Studies Regensburg, Research Fellow	

2009 – present	CESifo Munich, Research Fellow
2009 – 2013	Vice-Chairman (2009-2011) and member (2011-2013) of the Expert Panel (Business and Finance) of the Grant Agency of the Czech Republic
2009 – 2013	Member of the Editorial Board, <i>Economic Systems</i>
2009 – present	Member of the Editorial Board, <i>International Journal of Business Competition and Growth</i>
2009 – 2014	Member of the Editorial Board, <i>Prague Economic Papers</i>
2009 – 2015	Member of the Editorial Board, <i>Bulletin of the Czech Econometric Society</i>
2008 – 2013	Professor of Economics, Centre of Economic Studies, School of Business Administration, Anglo-American University, Prague
2007 – 2010	Member of Board of Directors, University of Economics and Management Prague
2006 – present	Member of the Advisory Board of the New York University's Prague Institute for Democracy, Economy and Culture (PIDEC)
2005 – 2009	Member of the Presidium of the Research and Development Agency of the Slovak Republic
2004 – 2006	Member of the Editorial Board, <i>Journal of Comparative Economics</i>
2003 – 2009	Member of the Field Committee (Economics) of the Grant Agency of the Czech Republic
2003 – 2006	Member of the Governmental Working Group for National Policy of Research and Science, Ministry of Education
1999 – present	Adjunct Professor at New York University in Prague
1999 – 2003	Vice-chairman of the Board of the Nadace CERGE-EI
1999 – 2002	Member of the Scientific Council, Economics Institute
1998 – 2014	Member of the Editorial Board, <i>Czech Journal Economics and Finance</i>
1997 – present	Research Fellow, The Davidson Institute of the University of Michigan Business School
1997 – 2005	Research Affiliate, CEPR, London
1997 – 2002	Vice-chairman of the Field Committee of the Grant Agency of the Charles University
1998 – 1999	Member of the Scientific Council, Ministry of Transportation and Telecommunications

#### EXPERT ASSESMENT AND CONSULTING

2015 – present	Member of the CESifo World Economic Survey Expert Group; Munich, Germany
2015 – 2017	Member of the Expert Panel on Social Sciences; Research, Development and Innovation Council, Government of the Czech Republic
2015	External Consultant, Czech National Bank
2011 – 2017	Board Member, Public Audit Oversight Board of the Czech Republic
2013, 2016	External Consultant, Anti-corruption Report, European Commission and PricewaterhouseCoopers
2000	External Consultant, World Bank
1997	Economic Advisor to the Minister of Foreign Affairs of the Czech Republic
1995 – 1996	Research Associate and Investment Consultant for Emerging Markets, Boatmen's Trust Company; Houston, Texas, USA
1994	Financial Consultant for Central and Eastern Europe, Browning and Associates; Houston, Texas, USA,

#### FELLOWSHIPS

Visiting Professor, Kyoto Institute of Economic Research, Kyoto University (Kyoto, Japan): March – May 2016  
 Fulbright-Masaryk Scholar, Welch College of Business at the Sacred Heart University, Department of Economics and Finance (Fairfield, Connecticut, USA): September 2013 - June 2014

Visiting Fellow, Institute for East and Southeast European Studies (Regensburg, Germany): February 2010, February 2011, February 2012, February 2013, February 2015, February 2017  
Visiting Professor, Université Paris Dauphine (Paris, France): April-May 2000, February-May 2001, April 2002, April 2004, April 2005, May 2007, March 2008, April 2009, April 2010, March 2011  
CES Visiting Scholar, Center for Economic Studies, University of Munich (Munich, Germany): March 2009  
Visiting Fellow, International Policy Center at the Gerald R. Ford School of Public Policy, University of Michigan (Ann Arbor, Michigan, USA), January 2006, January 2007  
William Davidson Visiting Professor, W. Davidson Institute at the University of Michigan Business School (Ann Arbor, Michigan, USA): October 2000, February 2004

#### COURSES TAUGHT

Graduate: Applied Econometrics, Time Series Econometrics, Macroeconomics I, Managerial Economics, International Money and Finance, Economics of Transition, European Monetary Integration, Economics of Monetary Integration, Financial Markets and Institutions, Corporate Governance, International Finance  
Undergraduate: Introduction to Economics, Introductory Statistics, Ownership and Corporate Control in Advanced and Transition Economies, Global Business Environment, Macroeconomics, Microeconomics

#### REFEREE FOR

*Applied Economics Quarterly, Borsa Istanbul Review, Canadian Journal of Economics, CESifo Economic Studies, China Economic Review, Comparative Economic Studies, Econometric Reviews, Economic Inquiry, Economic Systems, Economic and Business Review, Economic Modelling, Ensayos Revista de Economía, Financial Theory and Practice, Economics of Transition, Emerging Markets Finance and Trade, Emerging Markets Review, Empirica, Empirical Economics, Czech Journal of Economics and Finance, International Economics, International Journal of Banking, Accounting and Finance, International Journal of Business Competition and Growth, International Journal of Finance and Economics, International Journal of Hospitality Management, International Review of Economics and Finance, Journal of Applied Econometrics, Journal of African Economies, Journal of Asian Economics, Journal of American Statistical Association, Journal of Banking and Finance, Journal of Behavioral and Experimental Economics, Journal of Business Economics and Management, Journal of Corporate Finance, Journal of Comparative Economics, Journal of Credit Risk, Journal of Economic Integration, Journal of Economic Studies, Journal of Economics, Journal of Economics and Business, Journal of Emerging Market Finance, Journal of Empirical Finance, Journal of Financial Stability, Journal of Macroeconomics, Journal of Policy Modeling, Journal of Public Economics, Journal of Productivity Analysis, Managerial and Decision Economics, The Manchester School, Public Sector Economics, Review of International Economics, Scottish Journal of Political Economy, Social Science Journal, Southern Economic Journal, Studies in Nonlinear Dynamics & Econometrics*

#### PUBLICATIONS

##### A) JOURNAL ARTICLES (published in English)

Kočenda, E., Varga, B., 2017. The impact of monetary strategies on inflation persistence. Forthcoming in *International Journal of Central Banking*.  
Baruník, J., Kočenda, E., Vácha, L., 2017. Asymmetric Volatility Connectedness on the Forex Market. *Journal of International Money and Finance*, 77, 39–56.  
Baumöhl, E., Kočenda, E., Lyócsa, Š., Výrost, T., 2017. Networks of volatility spillovers among capital markets. Forthcoming in *Physica A*.  
Iwasaki, I., Kočenda, E., 2017. Are some owners better than others in Czech privatized firms? Even meta-analysis can't make us perfectly sure. Forthcoming in *Economic Systems*.  
Kočenda, E., 2017. Survey of volatility and spillovers on financial markets. Forthcoming in *Prague Economic Papers*.

- Frensch, R., Hanousek, J., Kočenda, E., 2016. Trade in parts and components across Europe. *Czech Journal of Economics and Finance*, 66(3), 236 - 262.
- Baruník, J., Kočenda, E., Vácha, L., 2016. Gold, Oil, and Stocks: Dynamic Correlations. *International Review of Economics and Finance* 42, 186-201.
- Baruník, J., Kočenda, E., Vácha, L., 2016. Asymmetric connectedness of stocks: How does bad and good volatility spill over the U.S. stock market? *Journal of Financial Markets*, 27(1), 55-78.
- Hanousek, J., Kočenda, E., Shamshur, A. 2015. Corporate efficiency in Europe. *Journal of Corporate Finance*, 32, 24-40
- Baruník, J., Kočenda, E., Vácha, L., 2015. Volatility spillovers across petroleum markets. *The Energy Journal*, 36(3), 309-329
- Hanousek, J., Kočenda, E., 2014. Factors of trade in Europe. *Economic Systems*, 38(4), 518-535.
- Hanousek, J., Kočenda, E., Novotný, J., 2014. Price Jumps on European Stock Markets. *Borsa Istanbul Review*, 14(1), 10-22.
- Egert, B., Kočenda, E., 2014. The impact of macro news and central bank communication on emerging European forex markets. *Economic Systems*, 38(1), 73-88.
- Kočenda, E., Maurel, M., Schnabl, G., 2013. Short- and Long-Term Growth Effects of Exchange Rate Adjustment. *Review of International Economics*, 21(1), 137-150.
- Uzagalieva, A., Kočenda, E., Menezes, A., 2012. Technological Innovation in New European Union Markets. *Emerging Markets Finance and Trade*, 48(5), 51-69.
- Hanousek, J., Kočenda, E., Mašika, M., 2012. Firm Efficiency: Domestic Owners, Coalitions, and FDI. *Economic Systems*, 36(4), 471-486.
- Kočenda, E., Hanousek, J., 2012. State Ownership and Control in the Czech Republic. *Economic Change and Restructuring*. 45(3), 157-191. ISSN: 1573-9414.
- Kočenda, E., Hanousek, J., 2012. Firm Break-up and Performance. *Economics of Governance*, 13(2), 121-143. ISSN: 1435-6104.
- Hanousek, J., Kočenda, E., Novotný, J., 2012. Identification of Price Jumps. *Monte Carlo Methods and Applications*. 18(1), 53-77. ISSN: 0929-9629.
- Kočenda, E., Vojtek, M., 2011. Default Predictors in Retail Credit Scoring: Evidence from Czech Banking Data. *Emerging Markets Finance and Trade*, 47(6), 25-43. ISSN: 1540-496X.
- Bubák, V., Kočenda, E., Žikeš, F., 2011. Volatility Transmission in Emerging European Foreign Exchange Markets. *Journal of Banking and Finance*, 35(11), 2829-2841. ISSN 0378-4266.
- Hanousek, J., Kočenda, E., Maurel, M., 2011. Direct and indirect effects of FDI in emerging European markets: Survey and Meta-analysis. Lead Article, *Economic Systems*, 35(3), 301-322. ISSN 0939-3625.
- Hanousek, J., Kočenda, E., 2011. Public Investments and Fiscal Performance in New EU Member States. *Fiscal Studies*, 32(1), 43-72. ISSN: 0143-5671.
- Egert, B., Kočenda, E., 2011. Time-Varying Synchronization of the European Stock Markets. *Empirical Economics*, 40(2), 393-407. ISSN: 0377-7332.
- Hanousek, J., Kočenda, E., 2011. Foreign News and Spillovers in Emerging European Stock Markets. *Review of International Economics*, 19(1), 170-188. ISSN: 0965-7576
- Hanousek, J., Kočenda, E., 2011. Learning by Investing: Evidence from a Naturally-Occurring Auction. *Economics of Transition*, 19(1), 125-149. ISSN 0967-0750.
- Hanousek, J., Kočenda, E., Svitková, K., 2010. Corporate Philanthropy in the Czech and Slovak Republics. *Czech Journal of Economics and Finance*, 60(2), 102-121.
- Kočenda, E., Poghosyan, T., 2010. Exchange Rate Risk in Central European Countries. *Czech Journal of Economics and Finance*, 60(1), 22-39.
- Estrin, S., Hanousek, J., Kočenda, E., Svejnar, J., 2009. Effects of Privatization and Ownership in Transition Economies. *Journal of Economic Literature*, 47(3), 699-728. ISSN: 0022-0515.
- Kočenda, E., Poghosyan, T., 2009. Macroeconomic Sources of Foreign Exchange Risk in New EU Members. *Journal of Banking and Finance*, 33(11), 2164-2173. ISSN: 0378-4266.
- Hanousek, J., Kočenda, E., Kutun, A.M., 2009. The Reaction of Asset Prices to Macroeconomic Announcements in New EU Markets: Evidence from Intraday Data. *Journal of Financial Stability*, 5(2), 199-219. ISSN: 1572-3089.
- Hanousek, J., Kočenda, E., Svejnar, J., 2009. Divestitures, Privatization and Corporate Performance in Emerging Markets. *Economics of Transition*, 17(1), 43-73. ISSN 0967-0750.

- Kočenda, E., Kutan, A.M., Yigit, T.M., 2008. Fiscal Convergence in the European Union. *North-American Journal of Economics and Finance*, 19(3), 319-330. ISSN: 1062-9408.
- Kočenda, E., Hanousek, J., Engelmann, D., 2008. Currencies, Competition, and Clans. *Journal of Policy Modeling*, 30(6), 1115-1132. ISSN: 0161-8938.
- Hanousek, J., Kočenda, E., Zemčík, P., 2008. Bond Market Emergence: Case of Serbia. *Journal of Emerging Market Finance*, 7(2), 141-68. ISSN: 0972-6527.
- Kočenda, E., 2008. Company Ownership and Performance During the Czech Transformation. *Seoul Journal of Economics*, 21(2), 285-310. ISSN 1225-0279.
- Hanousek, J., Kočenda, E., 2008. Potential of the State to Control Privatized Firms. *Economic Change and Restructuring*, 41(2), 167-186. ISSN: 1573-9414.
- Poghosyan, T., Kočenda, E., Zemčík, P., 2008. Modeling Foreign Exchange Risk Premium in Armenia. *Emerging Markets Finance and Trade*, 44(1), 41-61. ISSN: 1540-496X.
- Hanousek, J., Kočenda, E., Ondko, P., 2007. The Banking Sector in New EU Member Countries: A Sectoral Financial Flows Analysis. *Czech Journal of Economics and Finance* 57(5-6), 200-224. ISSN 0015-1920.
- Egert, B., Kočenda, E., 2007. Interdependence between Eastern and Western European Stock Markets: Evidence from Intraday Data. *Economic Systems*, 31(2), 184-203. ISSN 0939-3625.
- Hanousek, J., Kočenda, E., Svejnar, J., 2007. Origin and Concentration: Corporate Ownership, Control and Performance in Firms after Privatization. *Economics of Transition*, 15(1), 1-31. ISSN 0967-0750.
- Egert, B., Jiménez-Rodríguez, R., Kočenda, E., Morales-Zumaquero, A., 2006. Structural Changes in Central and Eastern European Economies: Breaking News or Breaking the Ice? *Economic Change and Restructuring*, 39(1-2), 85-103. ISSN: 1573-9414.
- Kočenda, E., Valachy, J., 2006. Exchange rate volatility and regime change: Visegrad comparison. *Journal of Comparative Economics*, 34(4), 727-753. ISSN 0147-5967.
- Kočenda, E., Kutan, A.M., Yigit, T.M., 2006. Pilgrims to the Eurozone: How Far, How Fast? *Economic Systems*, 30(4), 311-327. ISSN 0939-3625.
- Vojtek, M., Kočenda, E., 2006. Credit Scoring Methods. *Finance a úvěr/Czech Journal of Economics and Finance*, 56(3-4), 152-167. ISSN 0015-1920.
- Kočenda, E., Briatka, L., 2005. Optimal Range for the iid Test Based on Integration across the Correlation Integral. *Econometric Reviews*, 24(3), 265-296. ISSN 0747-4938
- Kočenda, E., 2005. Beware of Breaks in Exchange Rates: Evidence from European Transition Countries. *Economic Systems*, 29(3), 307-324. ISSN 0939-3625.
- Hanousek, J., Kočenda, E.: The Impact of Czech Mass privatization on Corporate Governance. *Journal of Economic Studies*, 30, 2003, 3/4, 278-293. ISSN 0144-3585.
- Kočenda, E.: Performance of Czech Voucher-privatized Firms. *Prague Economic Papers*, 12, 2003, 2, 122-131. ISSN 1210-0455.
- Kočenda, E., Valachy, J.: Firm Ownership Structures: Dynamic Development. *Prague Economic Papers*, 11, 2002, 3, 255-268. ISSN 1210-0455.
- Kočenda, E.: An Alternative to the BDS Test: Integration Across the Correlation Integral. *Econometric Reviews*, 20, 2001, 3, 337-351. ISSN 0747-4938
- Lízal, L., Kočenda, E.: State of Corruption in Transition: The Case of the Czech Republic. *Emerging Markets Review*, 2, 2001, 2, 138-160. ISSN 1566-0141
- Kočenda, E.: Macroeconomic Convergence in Transition Countries. *Journal of Comparative Economics*, 29, 2001, 1, 1-23. ISSN 0147-5967
- Kočenda, E.: Residual State Property in the Czech Republic. *Eastern European Economics*, 37, 1999, 5, 6-35. ISSN 0012-8755
- Kočenda, E., Hanousek J.: Central and Eastern Europe and its Uncertain Road to EMU. *Brown Journal of World Affairs*, 6, 1999, 2, 173-185. ISSN 1080-0786
- Kočenda, E., Čábelka, Š.: Liberalization in the Energy Sector: Transition and Growth. *Osteuropa Wirtschaft*, 44, 1999, 1, 104-116. ISSN 0030-6460
- Kočenda, E., Hanousek J.: Integration of Emerging Equity Markets: Major Asian Players. *Korean Economic Review*, 14(1), 1998, 99-114. ISSN 0254-3737
- Kočenda, E.: Before and After the Czech Financial Crisis of 1997: Exchange Rates and Interest Rates. *Europa - Economic Policy Initiative*, 1998, 6, 5-6. ISSN 1363-3244

- Kočenda, E.: Altered Band and Exchange Volatility. *Economics of Transition*, 6(1), 1998, 1, 173-181. ISSN 0967-0750
- Kočenda, E.: Conditional Variance and Fluctuation Band. *Prague Economic Papers*, 6, 1997, 4, 347-354. ISSN 1210-0455
- Kočenda, E., Papell, D. H.: Inflation Convergence Within the European Union: A Panel Data Analysis. *International Journal of Finance and Economics*, 2(3), 1997, 189-198. ISSN 1076-9307
- Kočenda, E.: Volatility of a Seemingly Fixed Exchange Rate. *Eastern European Economics*, 34, 1996, 6, 37-67. ISSN 0012-8755

B) JOURNAL ARTICLES (published in Czech)

- Hanousek, J., Kočenda, E., Vozárová, P., 2017. Vliv FDI na dodavatelské vztahy a postavení domácích výrobců meziproduktů. *Politická ekonomie*, 65(4), 391-409.
- Hanousek, J., Kočenda, E., 2017. Dopady vlastnictví, firemních charakteristik a krize na efektivitu českých podniků. *Politická ekonomie*, 65(1), 3-25.
- Hanousek, J., Kočenda, E., Novotný, J., 2016. Shluková analýza skoků na kapitálových trzích. *Politická ekonomie*, 64(2), 127-144.
- Hanousek, J., Kočenda, E., 2015. Determinanty evropského zahraničního obchodu: instituce, kultura, infrastruktura a geografie. *Politická ekonomie*, 63(5), 624-640. ISSN 0032-3233
- Hanousek, J., Kočenda, E., Shamshur, A., 2014. Efektivita evropských firem. *Politická ekonomie*, 62(3), 303-322. ISSN 0032-3233.
- Frensch, R., Hanousek, J., Kočenda, E., 2013. Obchod s finálními statky v Evropské unii: Analýza pomocí gravitačního modelu. *Politická ekonomie*, 61(6), 715-734.
- Hanousek, J., Kočenda, E., Mašika, M., 2012. Firemní efektivita: Vliv vlastnických struktur a finančních ukazatelů. *Politická ekonomie*, 60(4), 459-483. ISSN 0032-3233.
- Kočenda, E., Hanousek, J., 2011. Vliv rozdělení českých podniků na ziskovost a produktivitu. *Politická ekonomie*, 59(5), 579-598.
- Hanousek, J., Kočenda, E., 2011. Vazba korupce a hospodařské svobody na veřejné finance a investice nových členů EU. *Politická ekonomie*, 59(3), 310-328.
- Hanousek, J., Kočenda, E., 2011. Rozsah integrovaného státního vlastnictví a vliv firemní kontroly na výkonnost českých podniků. *Politická ekonomie*, 59(1), 82-104.
- Hanousek, J., Kočenda, E., 2010. Vnitrodenní tvorba cen na akciových trzích nových států EU. *Politická ekonomie*, 58(4), 435-457.
- Hanousek, J., Kočenda, E., 2008. Kontrolní potenciál státu nad zprivatizovanými podniky. *Politická ekonomie*, 56(4), 467-483. ISSN 0032-3233.
- Hanousek, J., Kočenda, E., 2007. Existence procesu učení na umělém akciovém trhu. *Politická ekonomie*, 55(3), 291-314. ISSN 0032-3233.
- Hanousek, J., Kočenda, E., Svejnar, J., 2006. Rozdělení, privatizace podniků a jejich výkonnost. *Politická ekonomie*, 54(4), 467-490. ISSN 0032-3233.
- Valachy, J., Kočenda, E., 2005. Režimy menového kurzu a volatilita: porovnanie vybraných krajín ERM a Vyšehradskej skupiny. *Ekonomický časopis*, 53(2), 144-160. ISSN 0013-3035.
- Kočenda, E., Lízal, L.: Vývoj českých podniků v období transformace: Stručný přehled (Development of the Czech Firms during Transition: An Overview). *Politická ekonomie*, 50, 2002, 4, 473-485. ISSN 0032-3233.
- Kočenda, E.: Transformace a konvergence ve střední a východní Evropě (Transformation and Convergence in the Central and Eastern Europe). *Finance a úvěr*, 51, 2001, 4, 234-248. ISSN 0015-1920
- Kočenda, E.: Test nelineárních závislostí (A Test of Nonlinear Dependencies). *Politická ekonomie*, 48, 2000, 6, 835-844. ISSN 0032-3233
- Kočenda, E., Valachy, J.: Měnové kurzy a monetární opatření (Exchange Rates and Monetary Measures). *Finance a úvěr*, 50, 2000, 9, 503-512. ISSN 0015-1920.
- Kočenda, E.: Zbytkový státní majetek a vlastnická práva (Residual State Property and Ownership Rights). *Politická ekonomie*, 48, 2000, 3, 393-400. ISSN 0032-3233

- Kočenda, E.: Sbližování měnových kurzů v zemích střední a východní Evropy (Convergence of Exchange Rates in Central and Eastern Europe). *Finance a úvěr*, 49, 1999, 1, 46-58. ISSN 0015-1920
- Kočenda, E.: Nesoulad mezi režimem měnového kurzu a monetární politikou (Discrepancy between Exchange Rate Regime and Monetary Policy). *Politická ekonomie*, 46, 1998, 5, 661-666. ISSN 0032-3233
- Hanousek J., Kočenda, E.: Monetární vazby na českém mezibankovním trhu (Czech Money Market: Emerging Links Among Interest Rates). *Finance a úvěr*, 48, 1998, 2, 99-109. ISSN 0015-1920
- Hanousek J., Kočenda, E.: Efektivnost nových kapitálových trhů: Příklad pro střední Evropu (Emerging Capital Markets Efficiency: An Example for the Central Europe). *Finance a úvěr*, 47, 1997, 9, 538-548. ISSN 0015-1920
- Kočenda, E.: Inflace a mechanismus směnných kursů (Inflation and the Exchange Rate Mechanism). *Politická ekonomie*, 45, 1997, 5, 656-667. ISSN 0032-3233
- Kočenda, E., Kotrba J.: Sbližování tržních výnosů: Paralela pro středoevropský region (Eliminating Market Returns' Disparities: Parallel for the Central-European Region). *Finance a úvěr*, 47, 1997, 6, 349-358. ISSN 0015-1920
- Kočenda, E.: Nelineární struktura kursu české koruny ve vazbě na měnový koš (Nonlinear Structure of the Czech Crown Exchange Rate under the Currency Basket Peg). *Politická ekonomie*, 44, 1996, 1, 58-72. ISSN 0032-3233

#### C) BOOKS and MONOGRAPHS

- Kočenda, E. and Černý, A.: *Elements of Time Series Econometrics: An Applied Approach*. Karolinum - Charles University Press, Prague, First Edition 2007. ISBN 9788024613703. Second Edition 2014, ISBN: 9788024623153. **Third Edition 2015**, ISBN: 9788024631998.
- Hanousek, J., Kočenda, E. and Lízal, L. (eds.): *Tale of the Czech Transition: Understanding the Challenges Ahead*. MatfyzPress, Praha, 2004. ISBN 80-7343-023-1.
- Kočenda, E. and Lízal, L.: *Český podnik v české transformaci: 1990-2000* (The Czech Firm in Czech Transition: 1990-2000). Academia, Praha, 2003. ISBN 80-200-1039-4.
- Kočenda, E.: *Exchange Rate in Transition*. Praha: CERGE UK, 1998. ISBN 80-86286-08-8

#### D) CHAPTERS IN BOOKS

- Hanousek, J., Kočenda, E., (2017). FDI and Ownership in Czech Firms: Pre- and Post-crisis Efficiency. In: Havlik P., Iwasaki I. (eds), *Economics of European Crises and Emerging Markets*. Palgrave, Singapore.
- Baruník, J., Kočenda, E., Vácha, L., 2014. Wavelet-Based Correlation Analysis of the Key Traded Assets. In Gallegati, Marco and Semmler, Willi (Eds.), *Wavelet Applications in Economics and Finance*, p. 157-186, Series: Dynamic Modeling and Econometrics in Economics and Finance, Vol. 20, Springer, 2014. ISBN 978-3-319-07061-2.
- Hanousek, J., Kočenda, E., and Novotný, J., 2013. Intraday Price Behavior during Information Arrival in Emerging Markets. In H. Kent Baker and Halil Kiymaz (Eds.), *Market Microstructure in Emerging and Developed Markets*, p. 445-462, Robert W. Kolb Series in Finance, Wiley, Hoboken, New Jersey, 2013. ISBN: 978-1-118-27844-4.
- Kočenda, E., Hanousek, J., 2012. Pyramid State Ownership and Control in the Czech Republic. In Turley, G. and Hare, D. (Eds.), *Routledge Handbook on The Economics and Political Economy of Transition*. Taylor & Francis/Routledge, Abingdon, Oxford.
- Hanousek, J. and Kočenda, E., 2011. Public investment and growth in New EU member states: An overview. In Massimo Florio (Ed.), *Public Investment, Growth and Fiscal Constraints. Challenges for the EU New Member States*, Cheltenham, UK and Northampton, MA, USA: Edward Elgar Publishing, pp. 155-228. ISBN 978-1-84980-457-8
- Hanousek, J., Kočenda, E., Svejnar, J., 2008. Privatization in Central and Eastern Europe and the CIS. In G. Roland (Ed.), *Privatization: Success and Failures*. Chapter 3, pp. 76-108. New York, Columbia University Press. ISBN 978-0-231-14160-4

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## RESEARCH GRANTS

- Financial sectors, systemic risk and economic fluctuations, Grant no. 16-09190S (2016-2019), principal investigator.
- Firm production, efficiency, and corporate finance: An international perspective, Grant no. 15-15927S (2015-2017), partner.
- Dynamic correlations and financial market risk. Grant Agency of the Czech Republic, Grant no. 14-24129S (2014-2016), principal investigator
- Financial impacts of the East-West trade and FDI: A gravity based approach. Grant Agency of the Czech Republic, Grant no. 403/12/0080 (2012-2014), principal investigator



- Dynamic Models in Economics – DYME, Grant Agency of the Czech Republic, Grant no. P402/12/G097, member of the team.
- Dynamics of information flows and volatility transmission in financial markets. Grant Agency of the Czech Republic, Grant no. 403/11/0020 (2011-2013), partner
- Corporate performance, behaviour and ownership structures in the Czech firms: Theoretical modelling and empirical assessment. Grant Agency of the Czech Republic, Grant no. 402/09/1595 (2009-2011), principal investigator
- Information, Spillovers, and Impact on Capital Markets: Theory and Empirics of the Intra-Day Data Approach. Grant Agency of the Czech Republic, Grant no. 402/08/1376 (2008-2010), partner
- Understanding Privatisation Policy: Political Economy and Welfare Effects. Specific Targeted Research Project, EC 6th Framework Grant (2006-2008), partner
- Theoretical foundations and empirical evaluation of the Performance and Efficiency of the Czech corporations: From transition to the EU integration. Grant Agency of the Czech Republic, Grant no. 402/06/1293 (2006-2009), principal investigator. **Project was awarded the Czech Science Foundation's Presidential Award** (April 2009).
- Credit Scoring Methodologies. Grant Agency of the Czech Republic, Grant no. 402/05/0931 (2005-2006), partner
- Modeling Stock Market Returns and Volatility: The Case of Selected Industrialized and New EU Member States. GDN Grant no. RRC V-8 (2005), principal investigator
- Czech Republic Entering the EU: Achievements and Remaining Challenges for the Economy. Country Study. Global Development Network (2003-2004), partner
- Owner vs. seller effects on performance after mass privatization: Comparative empirical study of Slovenia, Czech Republic and Poland. GDN Grant No. GRCII+15 (2002-2003), partner
- Secondary privatization: The Evolution of Ownership Structures of Privatized Companies. Phare ACE Grant no. P97-8201-R (1999-2001), partner
- The Determinants of Growth in Central and East Europe. Phare ACE Grant no. P96-6095-R (1997-1999), partner
- Privatization and Management of Residual State Property: The Implementation for Corporate Governance of Enterprises, Study of the Czech Republic, Hungary, Poland and Slovenia. Phare ACE Grant no. P96-6040-R (1997-1999), partner
- Convergence During Transition. Soros Foundation Individual Projects, grant no. 319/97 (1997-1998), principal investigator
- Konstrukce modelu predikace bank [Modelling Distress in the Commercial Banking Sector]. Grant Agency of Charles University, grant no. 236/97/A-EK (1997-1998), principal investigator
- Estimation of Models of Labor Demand and Measurement Error. Soros Foundation Individual Projects, grant no. 901/96 (1996-1998), co-investigator