



# Mgr. Josef Kurka

U Parku 593

252 43 Průhonice

+420 728 764 483

[josef.kurka@fsv.cuni.cz](mailto:josef.kurka@fsv.cuni.cz)

[Faculty webpage](#)

## EDUCATION

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### 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 Děděk 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

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**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

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

**Junior Researcher (Employment contracts)** 2017 - present  
*ÚTIA AV ČR, v.v.i.*

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

## ACADEMIC PUBLICATIONS

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

## INTERNATIONAL CONFERENCES

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- 6th International Conference on Econometrics and Statistics, Tokyo, Japan, 08/2023, Presentation - "Distributional asymmetries and currency returns."
- International Financial and Banking Society 2023, Oxford, UK, 07/2023, Poster presentation - "Distributional asymmetries and currency returns."
- 6th International Workshop on Financial Markets and Nonlinear Dynamics (FMND), Paris, France, 06/2022, Presentation - "Persistence of the higher moments risks."
- CFE-CMStatistics 2021, London, UK, 12/2021, Presentation - "Distributional asymmetries and currency risk."
- STAT of ML 2021, Prague, Czech republic, 10/2021, Presentation - "Distributional asymmetries and currency risk."
- 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**

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- Haindorf Seminar 2022 - Humbolt University & Charles University Research Seminar, Haindorf, Czech republic, 01/2022, Presentation - “Distributional asymmetries and currency risk.”
- UNCE Workshop Autumn 2021, Prague, Czech republic, 12/2021, Presentation - “Distributional asymmetries and currency risk.”
- 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**

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- (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
- UNCE Doctoral Fellowship
  - Extreme Volatility Risk in FX Markets

## **LANGUAGE SKILLS**

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

## **COMPUTER SKILLS**

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- R project, Jupyter, VBA, Python
- Microsoft Office