Tomáš Křehlík **Curriculum vitae**

CONTACT INFORMATION

Veletržní 197/15
170 00, Praha 7
Czech Republic

Date of birth: September 19, 1988
Mobile: +420 724 09 19 26
E-mail: tomas.krehlik@gmail.cz

EDUCATION

Institute of Economic Studies, Charles University in Prague, Prague

Ph.D., Economics, October 2013 – expected 2017

- Topic: **Information transmission and persistence on financial markets.**
- Supervisor: Jozef Baruník, Ph.D.

Centre for Economic Research and Graduate Education, Charles University in Prague, Prague

M.A., Economics and Econometrics, Fall 2014

Institute of Economic Studies, Charles University in Prague, Prague

Mgr., Economics, June 2013

- Thesis: Does wavelet decomposition and neural networks help to improve predictability of realized volatility?
- September 2012 – December 2012: ERASMUS exchange at the Université Paris Dauphine, Paris, FR.

Bc., Economics, June 2011

- Thesis: Unorthodox measurement of economic performance

RESEARCH INTERESTS

Financial econometrics, frequency domain econometrics, information transmission on financial markets, realised measures of volatility, urban economics, spatial econometrics, and machine learning.

EMPLOYMENT

Institute of Information Theory and Automation, Academy of Sciences of the Czech Republic

Ph.D. Student, Feb. 2014 – ongoing

PUBLICATIONS

Baruník, Jozef, and Tomáš Křehlík. 2016. "Combining high frequency data with non-linear models for forecasting energy market volatility". Expert Systems With Applications 55, no. C (): 222–242.

Baruník, Jozef, and Tomáš Křehlík. 2016. "Modeling and forecasting exchange rate volatility in time-frequency domain". European Journal of Operational Research 251, no. 1 (): 329–340.

Jánský, Petr, Tomáš Křehlík, and Jiří Skuhrovec. 2016. "Do EU funds crowd out other public expenditures? Evidence on the additionality principle from the detailed Czech municipalities' data." European Planning Studies 24 (11): 2076–2095.

WORK IN PROGRESS AND SUBMITTED PAPERS

Baruník, Jozef, Tobias Kley, and Tomáš Křehlík. "Generalized Quantile Spectral Estimation of Quantile Vector Autoregression". Preliminary draft version.

Baruník, Jozef, and Tomáš Křehlík. "Measuring the frequency dynamics of financial connectedness and systemic risk". Submitted to Journal of Financial Econometrics.

Křehlík, Tomáš, and Jozef Baruník. 2016. "Cyclical properties of supply-side and demand-side shocks in oil-based commodity markets". In revision in Energy Economics.

Conferences with active participation

10^{th} International Conference on Computational and Financial Econometrics (Seville, Spain, 2016), 69^{th} Econometric Society European meeting (Geneva, Switzerland, 2016), 3^{rd} Annual conference of International Association for Applied Econometrics (Milan, Italy, 2016), 9^{th} Annual Society of Financial Econometrics Conference (Hong Kong, Hong Kong, 2016), NOeG-SEA 2016 (Bratislava, Slovakia 2016), 9^{th} International Conference on Computational and Financial Econometrics (London, United Kingdom, 2015), 6^{th} Annual High Frequency Finance and Data Analytics (New York, USA, 2015), Econophysics Colloquium (Prague, Czech Republic, 2015), 6^{th} Annual Conference on High Frequency Finance and Analytics Second International Workshop in Financial Markets and Nonlinear Dynamics (Paris, France, 2015), Slovak Economic Association Meeting (Košice, Slovakia, 2015), 8^{th} International Conference on Computational and Financial Econometrics (Pisa, Italy, 2014), Workshop on Recent Advances in High-Frequency Statistics (Berlin, Weierstrass Institute, 2014), Non-and Semiparametric Volatility and Correlation Models (Paderborn, Germany, 2014), 7^{th} International Conference on Computational and Financial Econometrics (London, United Kingdom, 2013)

Grants: main researcher

Grant Agency of the Charles University in Prague
Disentangling permanent and transitory spillovers. Grant n. 910836. Expected duration 2014-2016.

Grants: participant

- Excelence Project of GACR. Dynamic Models in Economics. (Employment contract)
- FP7. Financial Distortions and Macroeconomic Performance: Expectations, Constraints and Interaction of Agents. (Employment contract)
- Grant Agency of the Academy of Sciences. Multivariate spectral analysis of financial markets. Grant n. GA13-32263S (Student)
- Grant Agency of the Academy of Sciences. Dynamic correlations and financial market risk. Grant n. GA14-2412195 (Student)
- Grant Agency of the Academy of Sciences. New measures of dependence between economic variables. Grant n. GA16-14179S (Student)
- UNCE 204005/2012
- Grant Agency of the Charles University in Prague. Wavelet analysis of time-varying autoregressive models in economics. Grant n. 366015

Teaching experience

Institute of Economic Studies, Charles University in Prague
Advanced Econometrics: 2013/2014, 2014/2015, 2015/2016, 2016/2017
Advanced Statistics: 2016/2017
Econometrics I: 2013/2014, 2014/2015
Statistics: 2014/2015
Robust Econometrics and Statistics: 2014/2015, 2015/2016

Languages

Czech – native speaker
English – fluent
Russian – advanced
French – advanced

References Available to Contact

Available upon request.

Updated: October 26, 2016