

*Academic Curriculum Vitae*



**Václav Brož**

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Current position	Ph.D. Candidate, Teaching Assistant, Research Assistant to Prof. Evžen Kočenda	Analyst at the Macprudential Division
Research interests	Applied Econometrics, Financial Stability, Monetary Policy	
Education	Charles University, Faculty of Social Sciences, Institute of Economic Studies	
	Ph.D. in Economics	2017–present
	<ul style="list-style-type: none"><li>• Area of Study: Financial Stability, Monetary Policy</li><li>• Thesis: Topic in Central Banking</li><li>• Supervisor: Prof. Evžen Kočenda, evzen.kocenda@fsv.cuni.cz</li></ul>	
	Mgr. (M.A. equivalent), Economics	2015–2017
	<ul style="list-style-type: none"><li>• Area of Study: Economic Theories and Modeling</li><li>• Thesis: Inflation convergence in the European Union: the effect of monetary regimes, the global financial crisis and the zero lower bound</li></ul>	
	Bc. (B.A. equivalent), Economics	2012–2015
	<ul style="list-style-type: none"><li>• Area of Study: Economic Theories</li><li>• Thesis: Analysis of wind speed distribution and applications in energy economics</li></ul>	

	University of Amsterdam, Faculty of Business and Economics	
	Exchange semester in the Econometrics programme	2016–2017
	<ul style="list-style-type: none"> <li>Courses: General equilibrium theory, Nonlinear economic dynamics, Machine learning for econometrics, Derivatives</li> </ul>	
Research Experience	Junior Research Specialist	2017–2018
	<ul style="list-style-type: none"> <li>Financial Stability Department, Czech National Bank</li> </ul>	
	Research assistant to <a href="#">Prof. Evžen Kočenda</a>	2016–present
	<ul style="list-style-type: none"> <li>Charles University, Faculty of Social Sciences, Institute of Economic Studies</li> </ul>	
Publications	Articles in journals with impact factor	
	Brož, V., Kočenda, E., 2018. Dynamics and factors of inflation convergence in the European Union. <i>Journal of International Money and Finance</i> , 86, 93–111. <a href="#">Download.</a>	
	Malovaná, S., Kolcunová, D., Brož, V., 2018. Does monetary policy influence banks' risk weights under the internal ratings-based approach? Forthcoming in <i>Economic Systems</i> .	
	Submitted Work	
	What drives the distributional dynamics of client interest rates on consumer loans? A bank-level analysis (with Michal Hlaváček)	
	Are the risk weights of banks in the Czech Republic procyclical? evidence from wavelet analysis (with Lukáš Pfeifer and Dominika Kolcunová)	
	Work in progress	
	Mortgage-related penalties and systemic risk in the United States (with Evžen Kočenda)	
Awards	1st place in the Energy Economics Contest among bachelor theses (organized by the Institute of Energy Studies of the Faculty of Finance and Accounting of the University of Economics in Prague)	2015
Grants	GA UK 1250218, Grant Agency of the Charles University	2018–2019
	<ul style="list-style-type: none"> <li>Fines in the US banks and systemic risk: an asymmetric volatility spillover approach (principal investigator)</li> </ul>	
Academic activities	180 Degrees Consulting – consultant – a voluntary, university-based consultancy, work on a project aiming to help elementary school pupils with a choice of their future career path	2014–2015
Presentations	SSEM EuroConference 2018	2018
	<ul style="list-style-type: none"> <li>Presentation: What drives the distributional dynamics of client interest rates on consumer loans? A bank-level analysis; Are the risk weights of banks in the Czech Republic procyclical? evidence from wavelet analysis</li> </ul>	

	Czech National Bank Research Open Day 2018	2018
	<ul style="list-style-type: none"> <li>• Presentation: What drives the distributional dynamics of client interest rates on consumer loans? A bank-level analysis</li> </ul>	
	Slovak Economic Association Meeting (SEAM) 2017	2017
	<ul style="list-style-type: none"> <li>• Presentation: Dynamics and factors of inflation convergence in the European Union</li> </ul>	
Teaching experience	Teaching Assistant, Charles University, Faculty of Social Sciences, Institute of Economic Studies	
	Financial Markets (master level)	2017–present
	<ul style="list-style-type: none"> <li>• Course supervisor: Prof. Evžen Kočenda</li> </ul>	
	Macroeconomics I (bachelor level)	2017–present
	<ul style="list-style-type: none"> <li>• Course supervisor: Prof. Roman Horváth</li> </ul>	
	Macroeconomics II (bachelor level)	2018–present
	Course supervisor: Prof. Roman Horváth	
Professional services	Refereeing	
	Economic Systems	
	Thesis supervision	
	1 Bachelor	
References	Prof. Evžen Kočenda Professor at Charles University, Faculty of Social Sciences, Institute of Economic Studies E-mail: <a href="mailto:evzen.kocenda@fsv.cuni.cz">evzen.kocenda@fsv.cuni.cz</a>	
	Dr. Tomáš Konečný Head of Financial Institutions Unit, Macroprudential Division, Financial Stability Department, Czech National Bank E-mail: <a href="mailto:tomas.konecny@cnb.cz">tomas.konecny@cnb.cz</a>	
Language skills	English: advanced knowledge, exam in English for economists (Charles University), graduation at the grammar school – grade A German: C1 level (Deutsches Sprachdiplom) Russian: A2 level	
Computer skills	R, Stata, LaTeX, MS Office, Gretl	
Hobbies	Music and movie trends Economic news, international politics, history Dance	

Updated October 24, 2018 in Prague, Czech Republic