



Testing environment - Testing environment - Testing environment

Data in this database are refreshed every 1st and 15th day of every month with the data from the production environment.

Nevíte si rady s ISP plány? Možná Vám pomůžou naše [návod](#)y.

Assessment of fulfilling the ISP in academic year 2023/2024

- + Student: [John Sample](#) (ID: "783026")
- + SAB Chair: [prof. Ing. Evžen Kočenda, M.A., Ph.D., DSc.](#)
- + Supervisor (10.07.2023 - stays): [doc. PhDr. Jozef Baruník, Ph.D.](#)
- + Advisor:
- + Status of plan (ID: "24534")
- + assessment of fulfilling the ISP status in academic year 2023/2024

+ Dissertation and progress on the dissertation

- State doctoral exam and doctoral dissertation defence

Type	Code	Title, details	Ac. year	Requirements fulfillment	Commentary
Doctoral exam	JSZEE1	Státní doktorská zkouška	2025/2026	Requirements for doing the duty not fulfilled, course not enrolled in. <input type="checkbox"/> Create a record of requirements fulfillment	
thesis defence	JOBEE1	Obhajoba disertační práce	2026/2027	Requirements for doing the duty not fulfilled, course not enrolled in. <input type="checkbox"/> Create a record of requirements fulfillment	

- Course of study

Title, details	Year of insertion
Scheduled date of the state doctoral examination: November 2025 Scheduled date of the pre-defense: November 2026 Scheduled date of the defense of the dissertation: May 2027	2023/2024

- List of duties

Type	Code	Title, details	Ac. year	Semester	Fulfillment according to student	Fulfillment according to SIS	Commentary	Year of insertion
course	JED412	Advanced Financial Econometrics I	2023/2024	winter	fulfilled	fulfilled	I fulfilled the requirements of the course.	2023/2024

			Type 	Code 	Title, details 		Ac. year 	Semester	Fulfillment according to student 	Fulfillment according to SIS 	Commentary				Year of insertion
			course	JED413	Advanced Financial Econometrics II		2023/2024	summer	fulfilled	incomplete	I fulfilled the requirements of the course.				2023/2024
			course	JED511	Teaching Assistantship (Full) A		2023/2024	winter	fulfilled	fulfilled	TA for Advanced Econometrics (JEM217)				2023/2024
			course	JED511	Teaching Assistantship (Full) A		2023/2024	summer	fulfilled	incomplete	TA for Applied Econometrics (JEM116)				2023/2024
			course	JED412	Advanced Financial Econometrics I		2024/2025	winter		incomplete					2023/2024
			course	JED413	Advanced Financial Econometrics II		2024/2025	summer		incomplete					2023/2024
			course	JED511	Teaching Assistantship (Full) A		2024/2025	winter		incomplete					2023/2024
			course	JED511	Teaching Assistantship (Full) A		2024/2025	summer		incomplete					2023/2024
			course	JED412	Advanced Financial Econometrics I		2025/2026	winter		incomplete					2023/2024
			course	JED413	Advanced Financial Econometrics II		2025/2026	summer		incomplete					2023/2024
			course	JED511	Teaching Assistantship (Full) A		2025/2026	summer		incomplete					2023/2024
			course	JED511	Teaching Assistantship (Full) A		2025/2026	winter		incomplete					2023/2024
			course	JED511	Teaching Assistantship (Full) A		2026/2027	summer		incomplete					2023/2024
			course	JED511	Teaching Assistantship (Full) A		2026/2027	winter		incomplete					2023/2024
			grant		Gauk application Reinforcement Learning Portfolio optimization on quantiles: see above in the dissertation procedure.		2023/2024	both	fulfilled	incomplete	I submitted an application to the Grant Agency of the UK with the title: ..., and I received a grant./...and I did not receive a grant, and I will submit a new application in subsequent years of studies.				2023/2024
			teaching activity		Opponents of BT and MT Throughout the entire duration of my study, I will serve as an opponent of Bachelor's and Master's theses.		2023/2024	both	fulfilled	incomplete	I served as an opponent to 3 Bachelor's theses./ I was not assigned to be an opponent to any thesis.				2023/2024
			publication		Quantile portfolio optimization with Reinforcement Learning(IES WP) The aim of the study to understand how we can mitigate tail risk in the portfolio level by enhancing the portfolio optimization with Reinforcement learning (RL). RL is the best option here, because I can effect the outcome in 2 levels what cannot be done in another		2023/2024	both	fulfilled	incomplete	Publication of IES WP no. 22/2024 entitled "Quantile portfolio optimization with Reinforcement Learning".				2023/2024

			Type 	Code 	Title, details 	Ac. year 	Semester	Fulfillment according to student 	Fulfillment according to SIS 	Commentary				Year of insertion
					way: reward function and state. In the first year, I intend to publish into the IES working journal with probably one co writer.									
			conference		Statistics of Machine Learning This conference has been organized by my supervisor in Prague between October 5 and 6. More then half of the participants' presentation was relevant to my research interest (quantile portfolio optimization, tail-risk premium). Unfortunately, It made me realized that the current researcher are covering my interest very well. Indirectly, it helped me to go others directions, which is quit helpful.	2023/2024	winter	fulfilled	incomplete	I actively participated in this conference by presenting my working paper, ".....".				2023/2024
			training		Methodological seminar for PhD students In the 1st year of study, I will attend a methodological seminar for teaching.	2023/2024	winter	fulfilled		I fulfilled the requirement of active participation in the methodological seminar.				2023/2024
			other		Defenses In each academic year I will visit at least 7 defenses or 50% of all defenses held	2023/2024	both	fulfilled		I attended at least 50 % of defenses (8 out of 14).				2023/2024
			other		Study documents Till May 31 of each academic year, I deliver my "Annual assessment of fulfilling the ISP" + "Supplement",, in which I further specify the intended course of my doctoral studies in the next academic year. In case of a new fact (e.g. approval of a SCOPUS publication, or IES WP) in the ISP between May 31, and a meeting of the Doctoral Council (at the beginning of the academic year), I will notify the CDS no later than the end of the given academic year. In case of terminating my study interruption I will fill in the required documents ("Annual assessment of fulfilling the ISP" + "Supplement"; for the next academic year) within a month from the end of my study interruption period.	2023/2024	summer	fulfilled		I will submit my study documents by May 31.				2023/2024
			publication		Quantile portfolio optimization with	2024/2025	summer		incomplete					2023/2024

			Type 	Code 	Title, details 	Ac. year 	Semester	Fulfillment according to student 	Fulfillment according to SIS 	Commentary				Year of insertion
					Reinforcement Learning(Scopus submission) see above. I want the first year paper to be ready for journal publication									
			publication		The source of the probability of crash risk (IES WP) As I have mentioned. I have two options as a second paper. I would start in 2023/2024 and finish in the consecutive year. It has to be almost ready for publication.	2024/2025	both		incomplete					2023/2024
			publication		The source of the probability of crash risk (Scopus submission) As I have mentioned. I have two options as a second paper. I would start in 2023/2024 and finish in the consecutive year. It has to be almost ready for publication.	2024/2025	both		incomplete					2023/2024
			other		Defenses In every academic year I will visit at least 7 defenses or 50% of all defenses held.	2024/2025	both							2023/2024
			other		Study documents Till May 31 of each academic year, I deliver my "Annual assessment of fulfilling the ISP" + "Supplement";, in which I further specify the intended course of my doctoral studies in the next academic year. In case of a new fact (e.g. approval of a SCOPUS publication, or IES WP) in the ISP between May 31, and a meeting of the Doctoral Council (at the beginning of the academic year), I will notify the CDS no later than the end of the given academic year. In case of terminating my study interruption I will fill in the required documents ("Annual assessment of fulfilling the ISP" + "Supplement"; for the next academic year) within a month from the end of my study interruption period.	2024/2025	summer							2023/2024
			other		Opponents of BT and MT Throughout the entire duration of my study, I will serve as an opponent of Bachelor's and Master's theses.	2024/2025	both							2023/2024

			Type 	Code 	Title, details 	Ac. year 	Semester	Fulfillment according to student 	Fulfillment according to SIS 	Commentary				Year of insertion
			publication		Rational bubble theory and its implications(IES WP) It will be a theoretical paper. I cant provide more information about it	2025/2026	both		incomplete					2023/2024
			publication		Rational bubble theory and its implications(Scopus submission) It will be a theoretical paper. I cant provide more information about it	2025/2026	both		incomplete					2023/2024

Add a new duty not listed in the study plan course course description publication conference study visit training other grant teaching activity

Uploaded files to ISP and AA

* no data found

Duties specific for the field of study

Publications and other study obligations required for admission to the state doctoral examination:

By the end of the 4th year I will have passed the state doctoral exam (SDE). No later than one month prior to the SDE terms window specified in the Academic Calendar of the respective academic year, I enroll for the SDE and deliver all materials demonstrating compliance with the conditions for admission to the SDE. These conditions are:

- Having published or accepted for publication one scientific article (in that case I attach the postprint or a well verifiable confirmation of acceptance for publication) in a scientific journal included in the Scopus database (or in a journal with a non-zero impact factor from SSCI, SCI databases). If an article for SDE is published in a journal with an Article Influence Score (AIS) of less than 0.1, the relevant committee will assess the quality of the article (using the three-year average AIS at the time the article is accepted for publication; if this is not available two-year average or current AIS is used). In addition, at least one scientific article in a series of at least IES Working Papers Series quality (in that case I submit a request to the chairman of the Doctoral Council for consideration). An alternative condition for publication duty is one research article published or accepted for publication in a scientific journal with a score of at least "B" according to the internal methodology of measuring the quality of scientific journals at IES FSV UK (see Director's Measure 2/2021 "Research" and the document Journal Evaluation at IES FSV UK). Only articles accepted for publication when the student studies the PhD at the IES will fulfil this condition. All articles must be affiliated to IES FSV UK. Only articles in Economics, Finance and closely related fields will be accepted.
- One successful grant activity as the principal investigator or two unsuccessful grant activities (where in at least one of the grant activities I have to be the main researcher and not only a co-researcher) in the framework of the GA UK grant competition (i.e. according to the rules set by the Doctoral Council).
- Four semesters of completed doctoral seminars.
- Four "Teaching Assistantships" (TA) in at least two different classes.
- Completion of a methodology teaching seminar for doctoral students.
- Fulfillment of the special requirements of the Doctoral Council (if there are any).

Publication and study obligations required for admission to the defense:

At the time of submission of my application to the pre-defense and defense I commit myself to have:

- Passed the state doctoral examination.
- One research article published or accepted for publication in a scientific journal with a score of at least "B" according to the internal methodology for measuring the quality of scientific journals at IES FSV UK (see Director's Measure 2/2021 "Research" and Journal Evaluation at IES FSV UK). Alternatively, at least two articles published or accepted for publication in scientific journals included in the Scopus database or in scientific journals with non-zero impact factor from the SSCI and SCI databases. If an article for defense is published in a journal with an Article Influence Score (AIS) of less than 0.1, the relevant committee will assess the quality of the article (using the three-year average AIS at the time the article is accepted for publication; if this is not available two-year average or current AIS is used). At least one of the articles has to be part of the dissertation thesis. Only articles accepted for publication when the student studies the PhD at the IES will fulfil this condition. All articles must be affiliated to IES FSV UK. Only articles in Economics, Finance and closely related fields will be accepted.
- Eight "Teaching Assistantships" (TAs) in at least two different classes.

At the time of submission of my application to the pre-defense, I commit myself to have the dissertation thesis at least in the following form:

- At least one dissertation article is fully finished (the supervisor approved the final version as a dissertation chapter), the second article is almost finished (the student processed the last supervisor's comments and awaits its approval) and the third article is elaborated. The elaborated article has at least a clear structure, methodology, goal of the research and significant work has already been done.

BT and MT opponency:

Throughout the entire duration of my study, I will serve as an opponent of Bachelor's and Master's theses.

Methodology teaching seminar for PhD students:

I will participate in a methodology teaching seminar for first year PhD students during the 1st year. If the seminar was not attended within the course of the first year, I will attend the seminar during the 2nd year. In the case I do not participate in a methodology teaching seminar even during the alternative schedule, this duty transfers to a subsequent academic year. I acknowledge that at the same time, after failing to participate in a methodology teaching seminar during each alternative schedule, my stipend will be reduced by 50% for three months.

Defenses:

I commit myself to attend doctoral defenses with the minimum of 7 defenses times the number of my study years or average attendance of 50% during the whole period of my study, whatever is lower. In each academic year I visit at least 50% of the defenses or at least 7 defenses, whatever is lower. I am aware that participation at defenses of less than 50% or less than 7 defenses may lead to a reduction of my evaluation by the Doctoral council at the end of each academic year.

Study documents:

Till May 31 of each academic year, I deliver my "Annual assessment of fulfilling the ISP" + "Supplement";, in which I further specify the intended course of my doctoral studies in the next academic year. In case of a new fact (e.g. approval of a SCOPUS publication, or IES WP) in the ISP between May 31, and a meeting of the Doctoral Council (at the beginning of the academic year), I will notify the CDS no later than the end of the given academic year. In case of terminating my study interruption I will fill in the required documents ("Annual assessment of fulfilling the ISP" + "Supplement"; for the next academic year) within a month from the end of my study interruption period.

Obligations in case of a study stay:

In case of a study visit/stay, I will apologize in advance to the coordinator of dissertation defenses so that my absence could be excused. I will also in advance send a request to the Doctoral Council for possible consideration of study requirements, which I plan to fulfil during my visit/stay.

Assessment conclusion

* no data found

Student action:

help text for secretary