MATEMATICKO-FYZIKÁLNÍ
FAKULTA
Univerzita Karlova

Zápis o obhajobě disertační práce

Akademický rok: 2020/2021

Jméno a příjmení studenta:	Mgr. Vojtěch Kika
Identifikační číslo studenta:	21483142
Typ studijního programu:	doktorský
Studijní program:	Pravděpodobnost a statistika, ekonometrie a finanční matematika
Studijní obor:	Pravděpodobnost a statistika, ekonometrie a finanční matematika
ID studia:	559244
Název práce:	Copula-based multivariate association measures and tail coefficients
Pracoviště práce:	Katedra pravděpodobnosti a matematické statistiky (305. • 32-KPMS)
Jazyk práce:	angličtina
Jazyk obhajoby:	čeština
Školitel:	doc. Ing. Marek Omelka, Ph.D.
Oponent(i):	Noel Veraverbeke
	Sebastian Fuchs
Datum obhajoby:	10.09.2021 **Místo obhajoby:** Praha
Termín:	řádný
Hlasování komise:	prospěl/a: 8 neprospěl/a: 0

Průběh obhajoby:

The defence was started by the chair of the committee prof. Stefaan Vaes who greeted the incoming people as well as the people that are present online. He also introduced Vojtěch Kika and said that all the formal requirements have been satisfied. Then he asked Vojtěch to give his presentation.

Then Vojtěch Kika clearly presented his thesis. Afther the presentation the members of the jury have several questions.

Prof. Hušková asked whether the measures of concordance can be used for testing of the independence.

Dr. Fuchs has raised a question about what happens if the assumption of the marginal continuity of the distributions is not satisfied. He also asked about the potential of the concordance measures to capture negative dependence.

Prof. Schoutens asked which association measures would Vojtěch recommend to be used in the financial industry.

Prof. Tuerlinckx asked about possibility of combining different

association measures.

Prof. Veraverbeke asked why the association measure Blomqvist's beta works so well in spite of its simplicity. Further he asked about using a smoothed version of the empirical copula copula.

Vojtěch Kika has clearly answered all the questions and the committee agreed the the thesis is of high quality.

Výsledek obhajoby: prospěl/a (P)

Předseda komise:	Stefaan Vaes	.....
Členové komise:	Sebastian Fuchs	.....
	Irene Gijbels	.....
	prof. RNDr. Marie Hušková, DrSc.	.....
	doc. Ing. Marek Omelka, Ph.D.	.....
	Wim Schoutens	.....
	Francis Tuerlinckx	.....
	Noel Veraverbeke	.....