



Record of the dissertation thesis defence

Academic year: 2023/2024

Student's name and surname: Mgr. Ing. Matěj Nevrla
Student's ID: 24247099

Type of the study programme: doctoral
Study programme: Economics and Finance
Study ID: 513877

Title of the thesis: Essays on tail risks, asymmetries and cross-section of asset returns
Thesis department: Institute of Economic Studies (23-IES)
Language of the thesis: English
Language of defence: English
Supervisor: doc. PhDr. Jozef Baruník, Ph.D.
Date of defence: 10.04.2024 **Venue of defence:** Praha
Attempt: regular

Course of defence: The Defense Committee Chair welcomed present committee members and all participants. The Defense Committee Chair initiated the defense by verbal statements confirming (i) that a satisfactory number of Defense Committee Members were present, (ii) that the student fulfilled all the requirements as listed in the Study and Examination Code of Charles University.

The Defense Committee Chair introduced all committee members and asked Matěj Nevrla to present his dissertation thesis. Matěj Nevrla shortly described the main findings of the dissertation. Afterwards, Matěj Nevrla focused on the third chapter called "Common Idiosyncratic Quantile Risk" in more detail. After reading the referees' (appointed by the Graduation Council) comments, an open discussion followed. During the discussion, Matěj Nevrla satisfactorily answered all the questions from the audience. During the Defense Committee voting, Matěj Nevrla and the audience left the room, and then committee members voted.

Question: Would you have more insight for the extreme behaviour after 2000? (regarding figure from the 2nd paper)
Answer: I try to compare the performance during the first and second part of the sample. This could be because of the decimalization and structural changes in the CRSP dataset.
The committee members were satisfied with the answer.

Question: Would you consider options-like measures as a subsequent topic of study?
Answer: I would like to pursue these topics in the future

The committee members were satisfied with the answer.

Result of defence:	pass (P)	
Chair of the board:	prof. Ing. Evžen Kočenda, M.A., Ph.D., DSc.	
	(present)	
Committee members:	PhDr. Jiří Kukačka, Ph.D. (present)	
	Mgr. Lukáš Vácha, Ph.D. (present)	
	Mattia Bevilacqua, Ph.D.	
	PhDr. František Čech, Ph.D. (present)	
	Deniz Erdemlioglu, Ph.D.	
	prof. Jeroen Rombouts, Ph.D. (present)	