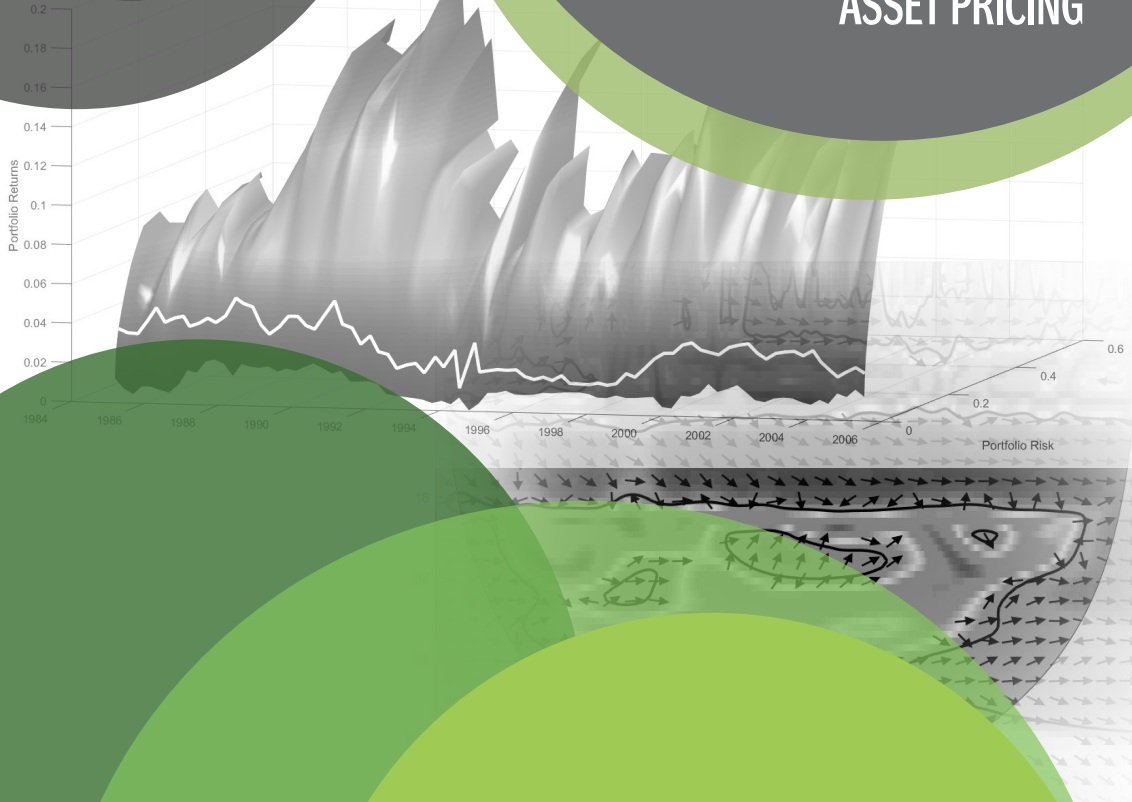


Mendel
University
in Brno

UNCERTAINTY BANKING REGULATION
FINANCIAL SYSTEM VULNERABILITY
FIRM-BANK RELATIONSHIPS
BIG DATA BEHAVIOURAL FINANCE
PORTFOLIO OPTIMIZATION
ASSET PRICING



MENDEL FINHUB

FINANCIAL MARKETS,
INSTITUTIONS AND POLICY

<http://finhub.pef.mendelu.cz>

RESEARCH TOPICS

Policy and uncertainty modelling including decision making processes employing Frequentist and Bayesian frameworks, especially:

- financial system vulnerability, regulation and monetary institutions
- firm access to finance, firm-bank relationships, performance and risk
- financial asset pricing and forecasting, portfolio optimization

SELECTED RESEARCH PAPERS

KAPOUNEK, S., KUČEROVÁ, Z. 2019. Historical Decoupling in the EU: Evidence from Time-Frequency Analysis. *International Review of Economics and Finance*, 60, 265–280. IF=1.318.

KAPOUNEK, S., KUČEROVÁ, Z., FIDRMUC, J. 2017. Lending Conditions in EU: The Role of Credit Demand and Supply. *Economic Modelling*, 67, 285–293, IF=1.696

KAPOUNEK, S. 2017. The Impact of Institutional Quality on Bank Lending Activity: Evidence from Bayesian Model Averaging. *Finance a úvěr-CJEF*, 67(5), 372–395, IF=0.563

MARKUS, E., FIDRMUC, J., FUNGÁČOVÁ, Z. 2016. Fiscal policy and regional output volatility: Evidence from Russia. *Regional Studies*, 50(11), 1849–1862, IF=2.780

FIDRMUC, J., FIDRMUC, J., 2016. Foreign Languages and Trade: Evidence from a Natural Experiment. *Empirical Economics*, 50 (1), 31–49, IF=1.580

PITLIK, H., KOUBA, L. 2015. Does social distrust always lead to a stronger support for government intervention? *Public Choice*, 163(3), 355–377, IF=0.900

MARŠÁLEK, R., POMĚNKOVÁ, J., KAPOUNEK, S. 2014. A Wavelet-Based Approach to Filter Out Symmetric Macroeconomic Shocks. *Computational Economics*, 44(4), 477–488, IF=0.521

FIDRMUC, J., HAINZ, C. 2013. Financial Integration and Banking Regulation: Cross-Border Lending in Germany. *Journal of Banking and Finance*, 37(5), 1310–1322, IF=1.362

FIDRMUC, J. HAKE, M., STIX, H. 2013. Households' Foreign Currency Borrowing in Central and Eastern Europe. *Journal of Banking and Finance*, 37(6), 1880–1897, IF=1.362

KUČEROVÁ, Z. 2009. Measuring Financial Integration in Central Europe through International Investment Position. *Eastern European Economics*, 47(4), 25–41, IF=0.189

SELECTED RESEARCH PROJECTS

2019–2021: **Interactions between the financial sector and the real economy**, Czech Science Foundation, No.: 19-22488S

2018–2021: **Reassessment of the Optimum Currency Area in the persistently heterogeneous European Union**, the Research Council of Lithuania, No. 09.3.3-LMT-K-712

2018–2019: **SQTrader – asset optimization methods development**, Ministry of Industry and Trade, No.: CZ.01.1.02/0.0/16_084/0010365.

2017–2019: **Comparative Study of Crowdfunding Projects: Business Decision-Making Process, Risks and Regulation**, Czech Science Foundation, No.: 17-25924S

2016–2018: **Sentiment and its Impact on Stock Markets**, Czech Science Foundation, No.: 16-26353S

2015–2018: **Cross-Border Contagion Risk: Threats and Implications for the Central and Eastern European Countries**, the Research Council of Lithuania, No.: MIP-15031

2014–2016: **Financial Crisis, Depreciation and Credit Crunch in CEECs**, Czech Science Foundation, No.: 14-28848S

2012–2014: **CEE Banking sector stability after the reform of the European financial supervision**, Jean Monnet Multilateral Research Group, No.: 530069-LLP-1-2012-1-CZ-AJM-RE

2011–2012: **Time-frequency approach for the Czech Republic business cycle dating**, Czech Science Foundation, No.: 402/11/0570



Mendel University in Brno
Zemědělská 1
61300 Brno
Czech Republic



Svatopluk Kapounek
Contact Person
Senior Researcher
kapounek@mendelu.cz



Jarko Fidmuc
Senior Researcher
jarko.fidmuc@zu.de



Peter Huber
External Researcher
peter.huber@wifo.ac.at



Luděk Kouba
Senior Researcher
ludek.kouba@mendelu.cz



Zuzana Kučerová
Senior Researcher
zuzana.kucerova@mendelu.cz



Veronika Kajurová
Researcher
veronika.kajurova@mendelu.cz



Michal Dufek
Student
michal.dufek@cyrrusadvisory.cz



Blanka Francová
Student
blanka.francova@mendelu.cz



Jolana Stejskalová
Student
jolanaste@gmail.com



Mendel FinHub



Mendel FinHub



tel: +420 545 132 444
fax: +420 545 132 450



<http://finhub.pef.mendelu.cz>