**PhDr. Ladislav KRIŠTOUFEK, Ph.D.: Seznam publikací**

A) Vědecké monografie

B) Kapitoly v monografiích

KRIŠTOUFEK, L., 2010. „Efficiency, persistence and predictability of Central European Stock Markets“ in „Banking and Financial Markets in Central and Eastern Europe after 20 years of transition“, *Edited by R. Matousek, Palgrave Macmillan Ltd.,* ISBN 978-0-230-30221-1

C) Původní vědecké práce

**C1) Články v časopisech s impakt faktorem**

FILIP, O.; JANDA, K.; KRIŠTOUFEK, L; ZILBERMAN, D. 2018. „Food versus fuel: An updated and expanded evidence“, *Energy Economics*, v tisku, ISSN 0140-9883. IF 3.910 [autorský podíl 40 %]

*Publikované také v: IES Working Papers 26/2017, Institute of Economic Studies, Faculty of Social Sciences, Charles University in Prague, http://ies.fsv.cuni.cz/sci/publication/show/id/5795/lang/en*

FILIP, O.; JANDA, K.; KRIŠTOUFEK, L. 2018. „Ceny biopaliv a souvisejících komodit: propojení ekonomie a teorie grafů“, *Politická ekonomie*, 66 (2), pp. 218-239. ISSN 0032-3233. IF 0.380 [[30](http://www.ecb.europa.eu/pub/pdf/scpwps/ecbwp1485.pdf.%20%5B20) %].

KRIŠTOUFEK, L.; FERREIRA, P. 2018. “Capital asset pricing model in Portugal: Evidence from fractal regressions”, *Portuguese Economic Journal*, 17 (3), pp. 173-183. ISSN 1617-982X. IF 0.400 [[50](http://www.ecb.europa.eu/pub/pdf/scpwps/ecbwp1485.pdf.%20%5B20) %].

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KRIŠTOUFEK, L. 2017. “Fractal approach towards power-law coherency to measure cross-correlations between time series”, *Communications in Nonlinear Science and Numerical Simulation*, 50, pp. 193-200. ISSN ISSN 1007-5704. IF 3.181.

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FILIP, O.; JANDA, K.; KRIŠTOUFEK, L.; ZILBERMAN, D. 2016. “Dynamics and evolution of the role of biofuels in global commodity and financial markets”, *Nature Energy*, 1, art. 16169. ISSN 2058-7546. IF 46.859 [40 %].

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KRIŠTOUFEK, L. 2016. “Power-law cross-correlations estimation under heavy tails”, *Communications in Nonlinear Science and Numerical Simulation*, 40, pp. 163-172. ISSN 1007-5704. IF 3.181.

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**C2) Články v zahraničních recenzovaných časopisech**

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C4) Stať v recenzovaném sborníku

1. JANDA, K.; KRIŠTOUFEK, L.; ZILBERMAN, D. 2013. “Public policies on biofuels in the context of energy security”, *Proceedings of the 18th International Conference: Theoretical and Practical Aspects of Public Finance 2013, Edited by Sedmihradská, L.*, pp. 86-96. ISBN 978-80-7478-387-6. [40 %]
2. BARUNÍK, J.; VÁCHA, L.; KRIŠTOUFEK, L. 2010. “Comovement of Central European stock markets using wavelet coherence: Evidence from high-frequency data”, *28th International Conference on Mathematical Methods in Economics 2010, Edited by Houda, M. and Friebelova, J.*, pp. 12-17. ISBN 978-80-7394-218-2. [33%]
3. IVANKOVÁ, K.; KRIŠTOUFEK, L.; VOŠVRDA, M. 2011. “Evaluating the Efficient Market Hypothesis by means of isoquantile surfaces and the Hurst exponent”, *29th International Conference on Mathematical Methods in Economics 2011, Edited by Dlouhy, M. and Skocdopolova, V.*, pp. 300-305. ISBN 978-80-7431-058-4. [33%]
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6. KRIŠTOUFEK, L.; VOŠVRDA, M. 2012. “Measuring capital market efficiency with tools of statistical physics”, *30th International Conference on Mathematical Methods in Economics 2012, Edited by Ramik, J. and Stavarek, D.*, pp. 496-201. ISBN 978-80-7248-779-0.
7. KRIŠTOUFEK, L.; JANDA, K.; ZILBERMAN, D. 2012. “Relationship between prices of food, fuel and biofuel”, *Agrarian Perspectives: The 100th Anniversary of Czech Agri-Economic Research: Innovation and Competitiveness of the EU Agrarian Sector, Edited by Czech University of Life Sciences in Prague*, pp. 170-187. ISBN 978-80-213-2370-4. [60 %]
8. KRIŠTOUFEK, L. 2013. “Mixed-correlated ARFIMA processes for power-law cross-correlations”, *31st International Conference on Mathematical Methods in Economics 2013, Edited by Vojackova, H.*, pp. 464-469. ISBN 978-80-87035-76-4.
9. KRIŠTOUFEK, L.; VOŠVRDA, M. 2013. “Measuring capital market efficiency: Long-term memory, fractal dimension and approximate entropy”, *31st International Conference on Mathematical Methods in Economics 2013, Edited by Vojackova, H.*, pp. 470-475. ISBN 978-80-87035-76-4. [50%]

D) Učebnice a učební texty

* 1. Různé závažné práce

**E1) Články publikované v recenzovaných řadách working papers**

JANDA, K.; KRIŠTOUFEK, L. 2018. “The relationship between fuel, biofuel and food prices: Methods and outcomes”, *IES Working Papers 32/2018, Institute of Economic Studies, Faculty of Social Sciences, Charles University,* [*http://ies.fsv.cuni.cz/sci/publication/show/id/5908/lang/cs*](http://ies.fsv.cuni.cz/sci/publication/show/id/5908/lang/cs)

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**E2) Národohospodářské práce**

F) Přednášky typu „invited speaker”

KRIŠTOUFEK, L. “Looking for fundamentals in Bitcoin price”, Complexity Science Hub Invited Speech, 2018, Vienna, Austria

KRIŠTOUFEK, L. “Herding, minority game, market clearing and efficient markets in a simple spin model framework”, Workshop on Economic Heterogeneous Interacting Agents 2018, Tokyo, Japan.

KRIŠTOUFEK, L. “From long-range dependence to scale-specific correlations, regressions and power-law coherency: Review, utility and challenges”, Simplicity of Complexity in Economics and Social Systems 2018, Ladek Zdroj, Poland

KRIŠTOUFEK, L. “Herding, minority game, market clearing and efficient markets in a simple spin model framework”, Managing and Modelling of Financial Risks 2018, Ostrava, Czech Republic

KRIŠTOUFEK, L. “Herding, minority game, market clearing and efficient markets in a simple spin model framework”, International Conference on Econophysics 2017, Shanghai, China

KRIŠTOUFEK, L. “Herding, minority game, market clearing and efficient markets in a simple spin model framework”, Workshop of the Econophysics Network 2017, Leicester, UK

KRIŠTOUFEK, L. “Fractal methods for fractional cointegration”, Econophysics Colloquium 2017, Warsaw, Poland

KRIŠTOUFEK, L. “Food, fuels or finances: Which prices matter for biofuels?”, Data Science Challenges 2016, Matera, Italy

KRIŠTOUFEK, L. “Detrended fluctuation analysis as a regression framework: Estimating dependence at different scales”, Econophysics Colloquium 2015, Prague

KRIŠTOUFEK, L. „What are the main drivers of the Bitcoin price? Evidence from wavelet coherence analysis”, Computational Social Science Conference 2014, Warwick Business School, University of Warwick, Coventry, UK.

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KRIŠTOUFEK, L. „Non-stationary volatility with highly anti-persistent increments”, Econophysics and New Economics Conference 2012, Hyperion University, Bukurešť, Romania.

1. Habilitační práce

KRIŠTOUFEK, L., 2015 „Interdisciplinary contributions to energy economics and finance”, habilitační práce, Institut ekonomických studií, Fakulta sociálních věd UK, 224 s.

1. Disertační, rigorózní práce

KRIŠTOUFEK, L., 2013, „Long-range cross-correlations: Tests, estimators and applications”*,* dizertační práce, Institut ekonomických studií, Fakulta sociálních věd UK, 225 s.

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1. Účast na řešení grantů

PRIMUS/19/HUM/17: Behavioral finance and macroeconomics: New insights for the mainstream (2019-2021). Hlavní řešitel.

GAČR 17-12386Y: Multifractal analysis in finance: Extreme events, portfolio and risk management, and market complexity (2017-2019). Hlavní řešitel.

FP7 EU 612955.SSH-2013.1.3-2: FinMaP Financial Distortions and Macroeconomic Performance: Expectations, Constraints and Interaction of Agents (2014-2016). Člen týmu.

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