

PUBLIC LECTURE EVALUATION

Masaryk University

Faculty	Faculty of Economics and Administration
Procedure field	Finance
Applicant	Ing. Tomáš Plíhal, Ph.D.
Lecture date	11 January 2023
Lecture topic	FX market volatility modelling: Can we use low frequency data?
Persons present (number)	In person: 19 Online: 11
Designated evaluators (board members)	prof. Ing. Eva Horvátová, CSc. prof. Roman Horváth, MA, Ph.D. doc. Ing. Eduard Baumöhl, PhD.

The applicant presented a public lecture entitled "*FX market volatility modelling: Can we use low frequency data?*". The presentation was based on the publication in Finance Research Letters (2021). During the lecture the applicant proved that he is capable of doing sound scientific research in the field of finance and modelling of processes in financial and foreign exchange markets. The results of his research also have implications for public policies, policy makers, predictions of possible instability, and also for modelling data with different frequencies. The applicant also proved his pedagogical abilities. His lecture was logically structured; the aim and methodology were sufficiently explained and the conclusions of the lecture were logical and connected to the conducted research. All questions during the discussion were answered.

Conclusion

The lecture delivered by Ing. Tomáš Plíhal, Ph.D., entitled "*FX market volatility modelling: Can we use low frequency data?*" and delivered as part of the habilitation procedure, **demonstrated** sufficient scholarly qualifications and pedagogical capabilities expected of applicants participating in a habilitation procedure in the field of Finance.

Date: 11 January 2023

prof. Ing. Eva Horvátová, CSc.

prof. Roman Horváth, MA, Ph.D.

doc. Ing. Eduard Baumöhl, PhD.

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