Academic Curriculum Vitae

Mgr. Václav Brož Ph.D.

Contact Information	E: vaclav.broz@fsv.cuni.cz W: Linkedin; Google Scholar; ORCID
Current position	Lecturer and Coordinator, Charles University Principal Lecturer and Research Lead, Prague City University
Research interests	Penalties & Enforcement actions, Banking, Inflation
Education	Charles University, Faculty of Social Sciences, Institute of Economic Studies Ph.D. in Economics — 2017–2020 • Area of Study: Financial Stability, Monetary Policy • Thesis: Topic in Central Banking Mgr. (M.A. equivalent), Economics — 2015–2017 • Area of Study: Economic Theories and Modeling • Thesis: Inflation convergence in the European Union: the effect of monetary regimes, the global financial crisis and the zero lower bound Bc. (B.A. equivalent), Economics — 2012–2015 • Area of Study: Economic Theories • Thesis: Analysis of wind speed distribution and applications in energy economics University of Amsterdam, Faculty of Business and Economics Exchange semester in the Econometrics programme — 2016–2017 • Courses: General equilibrium theory, Nonlinear economic dynamics, Machine learning for econometrics, Derivatives
Teaching experience	Lecturer, Charles University, Faculty of Social Sciences, Institute of Economic Studies Principles of Economics II (bachelor level) — 2024+

	Course supervisor: Prof. Roman Horváth	
	Principal Lecturer, School of Business, Prague City University	
	Finance and International Financial Markets (bachelor level, both in-person and online teaching)	2022+
	Economics and International Business Strategy (bachelor level, both in-person and online teaching)	2022+
	Statistics for Business Decision Making (bachelor level, in-person teaching)	2022+
	Ethical Frameworks and International Corporate Governance (bachelor level, in-person teaching)	2022+
	Employee Management (bachelor level, in person teaching)	2023
	External Lecturer, University of Finance and Administration in Prague	
	International financial relations (PhD level) Course supervisor: Prof. Jan Frait	2021–2022
	Theory of monetary policy and its conduct (PhD level) Course supervisor: Prof. Jan Frait	2021–2022
	Teaching Assistant, Charles University, Faculty of Social Sciences, Institute of Economic Studies	
	Financial Markets (master level) Course supervisor: Prof. Evžen Kočenda	2017–2019
	Macroeconomics I (bachelor level) Course supervisor: Prof. Roman Horváth	2017–2018
	Macroeconomics II (bachelor level) Course supervisor: Prof. Roman Horváth	2018–2019
Research experience	Research Lead • School Business, Prague City University	2022+
	Junior Research Specialist Financial Stability Department, Czech National Bank	2017–2018
	Research assistant to Prof. Evžen Kočenda • Charles University, Faculty of Social Sciences, Institute of Economic Studies	2016–2018
Policy experience	Head of the Financial Institutions Unit, Macroprudential Policy Division, Financial Stability Department, Czech National Bank • Co-author of the Financial Stability Report, mainly the section on the banking sector, project leader focusing on the resilience of the banking sector and application of new regulations • Representation of the CNB at international fora	2020–2021
	Analyst, Macroprudential Policy Division, Financial Stability Department, Czech National Bank	2018–2020

- Responsible for the agendas of the Bank lending survey, macroprudential supervision, sustainable finance, fintech
- Co-author of the Financial Stability Report, data management, participation on projects focusing on the resilience of the banking sector and application of new regulations

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Publications

Articles in journals with impact factor

Brož, V., 2024. Regulation by Enforcement: The Impact of Securities and Exchange Commission Enforcement Actions on Crypto Valuation. *Studies in Economics and Finance*. Available here.

Brož, V., 2024. The impact of announcements of regulatory and law enforcement penalties on stock market valuation of U.S. banks from 2000 to 2022. *Journal of Financial Regulation and Compliance*. Available here.

Brož, V., Kočenda, E., 2022. Mortgage-related bank penalties and systemic risk among U.S. banks. *Journal of International Money and Finance*, 122, 102575. Available here.

Malovaná, S., Kolcunová, D., Brož, V., 2019. Does monetary policy influence banks' risk weights under the internal ratings-based approach? *Economic Systems,* 43(2), 100689. Available here.

Brož, V., Hlaváček, M., 2019. What drives the distributional dynamics of client interest rates on consumer loans in the Czech Republic? Czech Journal of Economics and Finance, 69(3), 175–197. Available here.

Brož, V., Kočenda, E., 2018. Dynamics and factors of inflation convergence in the European Union. *Journal of International Money and Finance*, 86, 93–111. Available here.

Work in progress

Brož, V., Teplý. P., 2024. From Collapse to Contagion: How Bank Failures Influence Stock Markets

Brož, V., Miller, S., 2024. Are stock markets' reaction to financial penalties in line with ESG principles?

Articles in refereed journals

Brož, V., Pace, D., Gahir, B., Draper, T. and Cavagnetto, S., 2023. Do not mention Russia: a theoretical framework for bank penalties due to economic sanction violations and policy implications. *Banks and Bank Systems*, 18(2), 161–176. Available here.

Cavagnetto, S., Makarenko, I., Brož, V., Rivera, L., Filatova, H., 2022. The sustainability transparency index of sovereign wealth funds: their asset size, SDG country rankings and cross-region comparison. *Investment Management and Financial Innovations*, 19(4), 218–231. Available here.

	Brož, V., Pfeifer, L., 2021. Are the risk weights of banks in the Czech Republic procyclical? evidence from wavelet analysis. *Journal of Central Banking Theory and Practice*, 1 (2021): 113–139. Available here.	
	Policy papers	
	Holub, L., Konečný, T., Pfeifer, L., Brož, V., 2020. The CNB's approach to releasing the countercyclical capital buffer. Thematic article on financial stability 3/2020. Available here.	
Expert seminars	Macroprudential Surveillance, Deutsche Bundesbank	2021
	Supervisory and regulatory online course (SROC), Bank of International Settlements, International Monetary Fund	2019–2020
	Banking Supervision within the Basel Framework, Joint Vienna Institute	2019
	Systemic Macrofinancial Risk Analysis, Joint Vienna Institute	2018
Achievements	Best referee report in the Czech National Bank	2021
	1st place in the Energy Economics Contest among bachelor theses (organized by the Institute of Energy Studies of the Faculty of Finance and Accounting of the University of Economics in Prague)	2015
	98th percentile in the Bloomberg Aptitude Test	2015
	Merit scholarship at the Charles University	2013, 2014, 2016
Grants	GA ČR 24-10008S, Grant Agency of the Czech Republic • Asset Pricing, Internet Data, Machine Learning with Natural Language Processing in the Era of Sustainable and Decentralized Finance with Uncertainty (member of the team)	2024-2026
	GA UK 1250218, Grant Agency of the Charles University • Fines in the US banks and systemic risk: an asymmetric volatility spillover approach (principal investigator)	2018–2019
Academic activities	Coordinator of the PPE (Philosophy, Politics, Economics) Programme at Charles University	2025+
	180 Degrees Consulting – consultant – a voluntary, university-based consultancy, work on a project aiming to help elementary school pupils with a choice of their future career path	2014–2015
Presentations	Macroprudential surveillance, expert seminar, Deutsche Bundesbank • Presentation: The Czech National Bank's approach to macroprudential policy	2021
	Czech Economic Society and Slovak Economic Association Meeting 2019	2019

- Presentation: Mortgage-related bank penalties and systemic risk in the United States

10th Biennial Conference of the Czech Economic Society — 2018

- Presentation: Mortgage-related bank penalties and systemic risk in the United States

SSEM EuroConference 2018 — 2018

- Presentation: What drives the distributional dynamics of client interest rates on consumer loans? A bank-level analysis; Are the risk weights of banks in the Czech Republic procyclical? evidence from wavelet analysis

Czech National Bank Research Open Day 2018 — 2018

- Presentation: What drives the distributional dynamics of client interest rates on consumer loans? A bank-level analysis

Slovak Economic Association Meeting (SEAM) 2017 — 2017

- Presentation: Dynamics and factors of inflation convergence in the European Union

Professional services	Refereeing	Journal of International Financial Markets, Institutions & Money, Economic Systems, Czech Journal of Economics and Finance, Czech National Bank Working Paper series
References	Prof. Roman Horváth	Deputy director, Institute of Economic Studies, Faculty of Social Sciences, Charles University Email: roman.horvath@fsv.cuni.cz
	Doc. Adam Geršl	Director, Institute of Economic Studies, Faculty of Social Sciences, Charles University Email: adam.gersl@fsv.cuni.cz
Language skills	Czech: native English: C2 level (Certificate in Advanced English) German: C1 level (Deutsches Sprachdiplom)	
Computer skills	R, Stata, LaTeX, MS Office	

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