



Mgr. Josef Kurka, Ph.D.

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[Personal webpage](#)

EDUCATION

Doctoral program in Economics

2017 - 2025

Institute of Economic Studies, Faculty of Social Sciences, Charles University in Prague

- Dissertation title: “Essays on Financial Market Asymmetries”
- Ph.D. supervisor: doc. PhDr. Jozef Baruník Ph.D.
- State Doctoral Exam completed 05/2021.
- Defended October 1, 2025.

Master’s program Economics and Finance

2014 - 2016

Institute of Economic Studies, Faculty of Social Sciences, Charles University in Prague

- Specialization: Finance, financial markets and banking
- Diploma Thesis: “Does Bitcoin Have Potential to Co-Function with Fiat Money?”
- Thesis advisor: prof. Ing. Oldřich Dědek CSc.
 - defended with grade 1
- State exam: Financial Markets Instruments, Quantitative Finance I, Microeconomics, Macroeconomics
 - grades: 1,1,2,2

Bachelor’s program Economic Theory

2010 - 2014

Institute of Economic Studies, Faculty of Social Sciences, Charles University in Prague

- Bachelor Thesis: “What Drives the Grades of Diploma Theses”
- Thesis advisor: PhDr. Jiří Schwarz
 - defended with grade 1

TEACHING

Lecturer, Institute of Economic Studies, Faculty of Social Sciences, Charles University in Prague

- Data Processing in Python
 - 2025 - present

Teaching Assistant, Institute of Economic Studies, Faculty of Social Sciences, Charles University in Prague

- Statistics, bachelor level
 - Lecturer: Luboš Hanus
 - 2025 - present

- Financial Econometrics I, master level
 - Lecturers: Jozef Baruník, Lukáš Vácha
 - 2018 - present
- Advanced Econometrics, master level
 - Lecturer: Jozef Baruník
 - 2017 - 2021
- Quantitative Methods II, doctoral level
 - Lecturers: Jozef Baruník, Roman Horváth
 - Summer Semester 2019
- Advanced Financial Econometrics II, doctoral level
 - Lecturers: Jozef Baruník, Miloslav Vošvrda
 - Summer Semester 2020

WORK EXPERIENCE

Institute of Economic Studies, Faculty of Social Sciences, Charles University since 2025
Lecturer

ÚTIA AV ČR, v.v.i., Department of Econometrics 2017 - present
Researcher

Institute of Economic Studies, Faculty of Social Sciences, Charles University 2018 - present
Junior Researcher (Employment contracts)

ACADEMIC PUBLICATIONS

2. J. Baruník, J. Kurka, “[Risks of heterogeneously persistent higher moments](#)”, *International Review of Financial Analysis*, 96 (2024): 103573.
1. J. Kurka, “[Do Cryptocurrencies and Traditional Asset Classes Influence Each Other?](#)”, *Finance Research Letters*, 31 (2019): 38-46.

INTERNATIONAL CONFERENCES

- 9th International Workshop on Financial Markets and Nonlinear Dynamics (FMND), Paris, France, 06/2025, Presentation - “Beyond the Mean: Cross-Sectional Skewness Dispersion and Expected Equity Returns”
- STAT of ML 2023, Prague, Czech republic, 10/2023, Presentation - “Heterogeneously Persistent Higher Moment Risks.”
- 6th International Conference on Econometrics and Statistics, Tokyo, Japan, 08/2023, Presentation - “Distributional asymmetries and currency returns.”
- International Financial and Banking Society 2023, Oxford, UK, 07/2023, Poster presentation - “Distributional asymmetries and currency returns.”

- 6th International Workshop on Financial Markets and Nonlinear Dynamics (FMND), Paris, France, 06/2022, Presentation - “Persistence of the higher moments risks.”
- CFE-CMStatistics 2021, London, UK, 12/2021, Presentation - “Distributional asymmetries and currency risk.”
- STAT of ML 2021, Prague, Czech republic, 10/2021, Presentation - “Distributional asymmetries and currency risk.”
- STAT of ML 2020, Prague, Czech republic, 08/2020, Presentation - “Horizon-specific risk, higher moments, and asset prices.”
- CFE-CMStatistics 2019, London, England, 12/2019, Presentation - “Horizon-specific risk, higher moments, and asset prices.”
- Workshop on Economic Science with Heterogeneous Interacting Agents 2019, London, England, 06/2019, Presentation - “Horizon-specific risk, higher moments, and asset prices.”
- CFE-CMStatistics 2018, Pisa, Italy, 12/2018, Presentation - “Horizon-specific risk, higher moments, and asset prices.”
- The 2nd International Conference on Econometrics and Statistics, Hong Kong, 06/2018, Poster presentation - “Does Skewness and Kurtosis Predict Asset Returns in the Long Run?”
- Fifth International Symposium in Computational Economics and Finance, Paris, France, 04/2018, Poster presentation - “Does Skewness and Kurtosis Predict Asset Returns in the Long Run?”
- CFE-CMStatistics 2017, London, England, 12/2017, Poster presentation - “Do Cryptocurrencies and Traditional Asset Classes Influence Each Other?”

WORKSHOPS

- Haindorf Seminar 2022 - Humbolt University & Charles University Research Seminar, Haindorf, Czech republic, 01/2022, Presentation - “Distributional asymmetries and currency risk.”
- UNCE Workshop Autumn 2021, Prague, Czech republic, 12/2021, Presentation - “Distributional asymmetries and currency risk.”
- UNCE Workshop Spring 2020, Prague, Czech republic, 10/2020, Presentation - “Horizon-specific risk, higher moments, and asset prices.”
- Haindorf Seminar 2020 - Humbolt University & Charles University Research Seminar, Haindorf, Czech republic, 01/2020, Presentation - “Horizon-specific risk, higher moments, and asset prices.”
- Asset Pricing, Machine Learning, and Finance, Charles University in Prague, Czech republic, 04/2019, Presentation - “Horizon-specific risk, higher moments, and asset prices.”
- Haindorf Seminar 2019 - Humbolt University & Charles University Research Seminar, Haindorf, Czech republic, 01/2019, Presentation - “Horizon-specific risk, higher moments, and asset prices.”

- Stochastic Analysis and Its Applications XV, Prague, Czech republic, 01/2018, Presentation - “Horizon-specific risk, higher moments, and asset prices.”
- Haindorf Seminar 2018 - Humbolt University & Charles University Research Seminar, Haindorf, Czech republic, 01/2018, Presentation - “Does Skewness and Kurtosis Predict Asset Returns in the Long Run?”

GRANT SUPPORT

- (Researcher) Grant Agency of Charles University (GAUK)
 - Asset pricing and portfolio selection in frequency domain, Grant no. 1270218
 - Project supervisor: Jozef Baruník
 - Principal researcher: Martin Hronec
- (Principal researcher) Grant Agency of Charles University (GAUK)
 - Horizon-specific risk, higher moments, and asset prices, Grant no. 1188119
 - Project supervisor: Jozef Baruník
 - Co-researcher: Luboš Hanus
- UNCE Doctoral Fellowship
 - Horizon-specific risk, higher moments, and asset prices
- UNCE Doctoral Fellowship
 - Extreme Volatility Risk in FX Markets

LANGUAGE SKILLS

- Czech: native language
- English: full professional proficiency
- German: professional working proficiency

COMPUTER SKILLS

- R project, VBA, Python, Matlab, Jupyter
- Microsoft Office