

RESEARCH TEAM PROFILES

FACULTY

Faculty of Business and Economics

RESEARCH AREA

Monetary Economics and Banking

RESEARCH TEAM

Assoc. Prof. Svatopluk Kapounek, Ph.D., team leader, Mendel University in Brno, Czech Republic

Prof. Jarko Fidrmuc, Zeppelin University in Friedrichshafen, Germany

Assoc. Prof. Vlasta Kašparovská, Ph.D., Mendel University in Brno, Czech Republic

Assoc. Prof. Zuzana Kučerová, Ph.D., VŠB-TU Ostrava, Czech Republic

EXPERT/TECHNICAL PROFILE OF THE TEAM (SPECIFIC PART OF RESEARCH)

Empirical analyses of the banking system vulnerability in the Europe, regulatory mechanisms and monetary policy efficiency in the heterogeneous Europe. Credit crunch after the financial crisis, loans and its determinants, institutional and depreciation shocks, ownership structure of the banking industry and its consequences. Theoretical aspects of the financial instability and the new European financial architecture.



EXPERIENCE

Participation in national projects (programme and provider)

- The Czech Science Foundation, grant No. P403/14-28848S, Financial Crisis, Depreciation and Credit Crunch in CEECs, 2014–2016
- The Czech Science Foundation, grant No. P403/11/2073, Procyclicality of financial markets, asset price bubbles and macroprudential regulation, 2011–2013.
- The Czech Science Foundation, grant No. P402/11/0570, Time-frequency approach for the Czech Republic business cycle dating, 2011–2012
- Study of the impact of Euro on the Czech Economy (Czech Ministry of Finance), 2007–2008



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Conference organization etc. (national and international)

- International conference on “Banking and Financial Markets after the Financial Regulatory Reform”, Austerlitz, May 21–23, 2014
- International workshop on “Metamorphosis of Europe, Simulations of a new Global Political Economy?”, Vienna University of Technology, December 12–13, 2013
- International workshop on „Impact of global crisis on EU and CEECs governance and financial markets“, Corvinus University of Budapest, Hungary, May 9–10, 2013
- International workshop on „Crisis, Economic Governance and Macroeconomic Stability in Central and Eastern Europe“, “Alexandru Ioan Cuza” University of Iași, Centre for European Studies, Romania, April 18–20, 2013
- International workshop on „CEECs’ Banking System after the Financial Crisis“, Mendel University, Brno, Czech Republic, December 13–14, 2012

Involvement in cross-border/regional and bilateral cooperation

- Vienna University of Technology, Austria
- Zeppelin University in Friedrichshafen, Germany
- Corvinus University in Budapest, Hungary
- “Alexandru Ioan Cuza” University of Iași, Romania

Involvement in European (especially in Framework Programmes projects, EUREKA, EUROSTARS, COST etc.) and international cooperation

- Jean Monnet Multilateral Research Group, Grant No. 530069-LLP-1-2012-1-CZ-AJM-RE with the title “CEE Banking sector stability after the reform of the European financial supervision”, coordinated by Mendel University

Other foreign activities and contacts (active participation in conferences, publications, membership in international bodies etc.)

- The Econometric Society: Svatopluk Kapounek (member), Jarko Fidrmuc (member)
- Euro Area Business Cycle Network: Svatopluk Kapounek (member)
- International Atlantic Economic Society: Svatopluk Kapounek (member)
- Czech Economic Society: Svatopluk Kapounek (board member), Vlasta Kašparovská (member)
- German Economic Association (Verein für Socialpolitik): Jarko Fidrmuc
- Austrian Economic Association (NOeG): Jarko Fidrmuc
- Association of Comparative Economics: Jarko Fidrmuc

Selected Publications in the field

- MARŠÁLEK, R., POMĚNKOVÁ, J., KAPOUNEK, S. A Wavelet-Based Approach to Filter Out Symmetric Macroeconomic Shocks. *Computational Economics*, 2014, 44 (4), 477–488.
- POMĚNKOVÁ, J., KAPOUNEK, S., MARŠÁLEK, R.: Variability of Dynamic Correlation – the Evidence of Sectoral Specialization in V4 Countries. *Prague Economic Papers: Quarterly Journal of Economic Theory and Policy*, 3, 2014, 371–387
- JANKŮ, J., KAPPEL, S., KUČEROVÁ, Z. Interakce monetární a fiskální politiky zemí Visegrádské skupiny. *Politická ekonomie*, 4, 2014, 459–480.
- FIDRMUC, J., HAKE, M., STIX, H. Households’ Foreign Currency Borrowing in Central and Eastern Europe. *Journal of Banking and Finance*, 37 (6), 2013, 1880–1897.
- FIDRMUC, J., HAINZ, C. Financial Integration and Banking Regulation: Cross-Border Lending in Germany. *Journal of Banking and Finance*, 37 (5), 2013, 1310–1322.
- KAPOUNEK, S., POMĚNKOVÁ, J. The endogeneity of optimum currency area criteria in the context of financial crisis: Evidence from the time-frequency domain analysis. *Agric. Econ. – Czech*, 2013, 59, 389–395.
- FIDRMUC, J., FOSTER, N., SCHARLER, J. Labour Market Rigidities and International Risk Sharing across OECD Countries. *Journal of International Money and Finance*, 30 (4), 2011, 660–677.
- KAPOUNEK, S., LACINA, L. Inflation Perceptions and Anticipations in the Old Eurozone Member States. *Prague Economic Papers: Quarterly Journal of Economic Theory and Policy*. 2011. č. 2, s. 120–139. ISSN 1210-0455.
- POMĚNKOVÁ, J., KAPOUNEK, S. Interest Rates and Prices Causality in the Czech Republic – Granger Approach. *Agricultural Economics*, 2009, (7), 55, pp. 347–356, ISSN 0139-570X.
- KUČEROVÁ, Z. Measuring Financial Integration in Central Europe through International Investment Position. *Eastern European Economics*, 47 (4), 2009, 25–41.
- HORVÁTH, R., KUČEROVÁ, Z. Real Exchange Rates and Optimum Currency Areas: Evidence from Developed Economies. *Finance a úvěr*. 55 (5–6), 2005, 253–266.

Topics for cooperation in H2020 / project proposal

- The European Union’s contribution to global development: in search of greater policy coherence
<http://ec.europa.eu/research/participants/portal/desktop/en/opportunities/h2020/topics/1056-int-04-2015.html>



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