Student: Tony Ryan Hlali Sako, B.Eng.
Date of birth: 14.09.1975
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Type of the study programme: Master's (post-Bachelor)
Study programme: Economics
Branch of study: Master in Economics and Finance
Study ID: 522372

Title of the thesis: Good volatility, bad volatility, and the cross-section of stock returns at different investment horizons

Pracoviště práce: Institute of Economic Studies
Language of the thesis: English
Language of defence: English
Advisor: doc. PhDr. Jozef Baruník, Ph.D.
Reviewer(s): PhDr. Mgr. Jiří Kukačka, Ph.D.

Date of defence: 20.06.2018
Venue of defence: Praha

Course of defence: Sako delivered a presentation summarizing his thesis. He was able to address the points raised by both the advisor and the opponent reasonably. For the most part he was able to answer the committees questions related to the use of the obtained results for practitioners, difference between short- and long-term volatility etc. The committee concluded that the work was relatively well done but economic contribution and key findings were missing.

Result of defence: very good

Chair of the board: prof. Ing. Michal Mejstřík, CSc. (present) ................................

Members of the board: Jiří Novák, M.Sc., Ph.D. (present) ................................

Ing. Vilém Semerák, M.A., Ph.D. (present) ................................

doc. PhDr. Petr Teplý, Ph.D. (present) ................................