

## Seznam publikovaných prací

Ing. Michal Čermák

### 1) Vědecké publikace bez IF

- ČERMÁK, M. Leverage Effect and Stochastic Volatility in the Agricultural Commodity Market under the CEV Model. *Acta Universitatis Agriculturae et Silviculturae Mendelianae Brunensis*, 2017, roč. 65, č. 5, s. 1671-1678. ISSN: 1211-8516.
- MAITAH, M. – PROCHÁZKA, P. – ČERMÁK, M. – ŠRÉDL, K. Commodity channel index: Evaluation of trading rule of agricultural commodities. *International Journal of Economics and Financial Issues*, 2016, roč. 6, č. 1, s. 176-178. ISSN: 2146-4138.
- ČERMÁK, M. – MALEC, K. – MAITAH, M. Price Volatility Modelling – Wheat: GARCH Model Application. *AGRIS on-line Papers in Economics and Informatics*, 2017, roč. 9, č. 4, s. 15-24. ISSN: 1804-1930.
- ČERMÁK, M. – LIGOCKÁ, M. Could Exist a Causality Between the Most Traded Commodities and Futures Commodity Prices in the Agricultural Market?. *AGRIS on-line Papers in Economics and Informatics*, 2022, roč. 14, č. 4, s. 11-25. ISSN: 1804-1930.

### 2) Vědecké publikace s IF

- ČERMÁK, M., MALAŤÁKOVÁ, J., MALAŤÁK, J., KREPL, V., ANISZEWSKA, M., & GENDEK, A. (2022). Analysis of the price relationship between coal and wood chip for the Czech Republic. *sylwan*, 166(11).

### 3) Konference

- ČERMÁK, M. Long memory analysis of agricultural commodities: Application of Hurst Exponent using Lévy Process. In *Tvrdon, M. (ed.). Proceedings of 10th International Scientific Conference “Karviná Ph.D. Conference on Business and Economics” 01.11.2017, Karviná*. Karviná: Karviná: Silesian University, 2017. s. 31-37.
- ČERMÁK, M. Financial modeling of the mean-reverting process in the case of agricultural commodities. In *Tvrdon, M. (ed.). Proceedings of 11th International Scientific Conference “Karviná Ph.D. Conference on Business and Economics” 07.11.2018, Karviná*. Karviná: Karviná: Silesian University, 2018. s. 8-13.