**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.

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## 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.
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