# Záznam o průběhu obhajoby disertační práce

Akademický rok: 2023/2024

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| **Jméno a příjmení studenta:** | Alena Skolkova, M.A. |
| **Identifikační číslo studenta:** | 15486995 |

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| **Typ studijního programu:** | doktorský |
| **Studijní program:** | Ekonomie a ekonometrie |
| **ID studia:** | 521994 |

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| **Název práce:** | Essays on Model Uncertainty and Model Averaging |
| **Pracoviště práce:** | (23-CERGE) |
| **Jazyk práce:** | angličtina |
| **Jazyk obhajoby:** | English |
| **Školitel:** | prof. Ing. Štěpán Jurajda, Ph.D. |
| **Oponent(i):** | Lukáš Lafférs, Ph.D. |
| | prof. Anna Mikusheva, Ph.D. |
| **Datum obhajoby:** | 14.12.2023    **Místo obhajoby:**    Praha |
| **Termín:** | řádný |

**Průběh obhajoby:**

The Defense Committee Chair initiated the defense by verbal statements confirming (i) that a satisfactory number of Defense Committee Members were present, (ii) that the student Alena Skolkova fulfilled all the requirements as listed in the Study and Examination Code of Charles University including showing the appropriate documents. At the beginning, the curriculum vitae of the Student was presented. Following this presentation, the Student started the presentation of the dissertation "Essays on Model Uncertainty and Model Averaging", presenting the main topics, methodologies, and findings of the dissertation to the Defense Committee.

After reading the referees' comments, an open discussion followed.

Nikolas Mittag: Do you want to comment on the referees reports? Is there a cost to choosing nuisance parameters?

Alena Skolkova answered.

Michal Pešta: On slide 9, what is the reason for using the diagonal matrix instead of a whole matrix? Why is it better, or in which sense is it reasonable to use just the diagonal and not off-diagonal elements? Is it to prove some theoretical results, or is there any other advantage? My only reasoning is that the proofs are going to be simpler.

Nikolas Mittag: It's interesting because you specifically talk about the advantage when the covariates are highly correlated. Intuitively, if there's a large off-diagonal element, you might want to treat that pair of variables differently.

Alena Skolkova commented.

Michal Pešta: On slide 23, when I compare parts A and B of the table, the numbers are the same. Is there a copy-paste issue?

Alena Skolkova answered.
Stanislav Anatolyev: (On slide 23) So out of these many instruments, they select less than three? So, the bigger the set you start with, the smaller the set you get in the end?"
Alena Skolkova answered.
Štěpán Jurajda: Does the full table show the number of selected instruments?
Alena Skolkova answered.

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| **Výsledek obhajoby:** | prospěl/a (P) |
| **Předseda komise:** | doc. Nikolas Karl Mittag, Ph.D. (přítomen) ............................ |
| **Členové komise:** | doc. PhDr. Jozef Baruník, Ph.D. (přítomen) ............................ |
| | doc. RNDr. Michal Pešta, Ph.D. (přítomen) ............................ |