

## Report on the part of the final state examination Record of the thesis defence

Academic year: 2023/2024

**Student's name and surname:** Bc. Jan Provazník

**Student's ID:** 71563826

**Type of the study programme:** Master's (post-Bachelor)

**Study programme:** Economics

**Branch of study:** Economics and Finance

**Study ID:** 623286

**Title of the thesis:** Consistency of S-weighted estimators in panel data models

**Thesis department:** Institute of Economic Studies (23-IES)

Language of the thesis:EnglishLanguage of defence:English

**Advisor:** RNDr. Michal Červinka, Ph.D.

**Reviewer(s):** Mgr. Luboš Hanus, Ph.D.

**Date of defence:** 18.09.2024 **Venue of defence:** Praha

**Attempt:** regular

**Course of the examination:** The student started the presentation by explaining the mismatch

between the title and the actual focus of the thesis, specifically the

issue of discussion of panel data.

The research question and motivation were explained clearly. Then Mr Provaznik provided an overview of three robust estimators (LWS, S-estimator, S-weighted estimator) and their brief comparison with the traditional OLS and explained what he sees as his main contribution (comparison of the performance of the estimators on artificial datasets with predetermined contaminations). Subsequently, Mr Provaznik was asked to respond to the criticism from the reports (the title, different focus) as well as by the members of the exam board (possible tests of other robust estimators, interpretation of the results - esp. the actual advantages of S-weighted estimators, reliance

on codes provided by prof. Víšek). The provided answers were

evaluated as adequate.

Result of defence:	very good (D)	
Chair of the board:	Geršl Adam, doc. PhDr., Ph.D. (present)	
Committee members:	Havránek Tomáš, prof. PhDr., Ph.D. (present) Holub Tomáš, doc. Mgr., Ph.D. (present)	
	Semerák Vilém, Ing., M.A., Ph.D. (present)	