

PUBLIC LECTURE EVALUATION

Masaryk University

Faculty	Faculty of Economics and Administration
Procedure field	Economics
Applicant	prof. Ing. Štefan Lyócsa, PhD.
Lecture date	2 October 2024
Lecture topic	Investor attention and asset price fluctuations
Persons present (number)	10 on-site, 7 online
Designated evaluators (board members)	prof. Ing. Zdeněk Tomeš, Ph.D. prof. Roman Horváth, MA, Ph.D. Prof. Francesco Ravazzolo, PhD

The applicant delivered a lecture on the topic of "Investor Attention and Asset Price Fluctuations." He examined how an overabundance of information leads to limited investor attention and its impact on financial market indicators. The specific goal of the lecture was to test if attention and sentiment about the state of the economy is useful in forecasting volatility on the U.S. stock market. The lecture was well-structured and clearly explained. The applicant presented the topic in an engaging and dedicated manner and effectively answered all questions. The lecture demonstrated that the applicant is a leading scholar in empirical financial economics. We appreciate that presented research was based on his recent papers published in highly selective journals.

Conclusion

The lecture delivered by Štefan Lyócsa, entitled "Investor attention and asset price fluctuations" and delivered as part of the professor appointment procedure, **demonstrated sufficient scholarly qualifications and pedagogical capabilities expected of applicants** participating in a professor appointment procedure in the field of Economics.

Date: 2. 10. 2024

prof. Ing. Zdeněk Tomeš, Ph.D.

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prof. Roman Horváth, MA, Ph.D.

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Prof. Francesco Ravazzolo, PhD

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F. Ravazzolo