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Education & Academic titles

2020: **Full Professorship (prof.) in Economics**, Charles Uni

Professorship talk: Cryptoassets: A wider perspective

2016: Associate Professorship (doc.) in Economics, Charles Uni

Habilitation: Interdisciplinary Contributions to Energy Economics and Finance

2004 – 2013: Bc., Mgr., PhDr., Ph.D. Economics, Faculty of Social Sciences, Charles Uni

Dissertation: Long-range cross-correlations: Tests, estimators and applications

Current positions

2022 – present: **Vice-Rector for Research, Charles University**

2020 – present: Full Professor, Department of Finance and Capital Markets, Institute of Economic Studies, Faculty of Social Sciences, Ch Uni

2018 – present: Senior Research Fellow, Department of Econometrics, Institute of Information Theory and Automation, Czech Academy of Sciences

Previous positions (post-doctoral)

2018 – 2022: Vice-Dean for Students Affairs, Faculty of Social Sciences, Ch Uni

2014 – 2015: Research Fellow, Warwick Business School, University of Warwick, Coventry, England, United Kingdom

2014 – 2018: Research Fellow, Department of Econometrics, Institute of Information Theory and Automation, Czech Academy of Sciences

2013 – 2016: Assistant Professor, Department of Finance and Capital Markets, Institute of Economic Studies, Faculty of Social Sciences, Ch Uni



Highly Cited
Researcher
2022

Clarivate™

Research

| | outputs | <i>h</i> -index | citations | |
|----------------|---------|-----------------|-----------|---------------------------------|
| Scopus | 91 | 36 | 4568 | (<i>self-citations excl.</i>) |
| Web of Science | 101 | 33 | ~ 4000 | (<i>self-citations excl.</i>) |
| Google Scholar | 149 | 42 | 8292 | |

Top 3 publications

Kristoufek, L. (2013). BitCoin meets Google Trends and Wikipedia: Quantifying the relationship between phenomena of the Internet era, *Scientific Reports*, 3:3415.

Clarivate Highly Cited Article ([link](#))

Kristoufek, L. (2015). What are the main drivers of the Bitcoin price? Evidence from wavelet coherence analysis, *PLOS ONE*, 10(4):e0123923.

Clarivate Highly Cited Article ([link](#))

Filip, O. & Janda, K. & Kristoufek, L. & Zilberman, D. (2016). Dynamics and evolution of the role of biofuels in global commodity and financial markets, *Nature Energy*, 1:16169.

IF 56.7, #1 journal in Energy & Fuels ([link](#))

Top 5 recent publications (5 years, chronologically)

Kristoufek, L. (2021). Tethered, or Untethered? On the interplay between stablecoins and major cryptoassets, *Finance Research Letters*, 101991. ([link](#))

Kukacka, J. & Kristoufek, L. (2021). Does parametrization affect the complexity of agent-based models?, *Journal of Economic Behavior and Organization*, 192, 324-356. ([link](#))

Kristoufek, L. (2020). Bitcoin and its mining on the equilibrium path, *Energy Economics*, 85, 104588. ([link](#))

Kukacka, J. & Kristoufek, L. (2020). Do ‘complex’ financial models really lead to complex dynamics? Agent-based models and multifractality, *Journal of Economic Dynamics and Control*, 113, 103855. ([link](#))

Shahzad, S.J.H. & Bouri, E. & Roubaud, D. & Kristoufek, L. & Lucey, B. (2019). Is Bitcoin a better safe-haven investment than gold and commodities?, *International Review of Financial Analysis*, 63, 322-330. ([link](#))

Selected grant activities

2023 – 2025 Deep dive into decentralized finance: Market microstructure, and behavioral and psychological patterns (principal investigator), *Czech Science Foundation*

2020 – 2022 Cryptoassets: Pricing, interconnectedness, mining and their interactions (principal investigator), *Czech Science Foundation*

2019 – 2021 Behavioral macroeconomics and finance: New insights for the mainstream (principal investigator), *Charles University*

2017 – 2019 Multifractal analysis in finance: Extreme events, portfolio and risk management, and market complexity (principal investigator), *Czech Science Foundation*

2014 – 2016: FinMaP Financial Distortions and Macroeconomic Performance: Expectations, Constraints and Interaction of Agents (team member), *FP7 EC Project*

2014 – 2016: Bivariate long memory analysis of financial time series (principal investigator), *Czech Science Foundation*

2013 – 2015: Big Data, Innovations and New Business Models (team member), *Research Councils UK*

Refereeing

(over 300 times) among others: Advances in Complex Systems, Algorithmic Finance, American Journal of Agricultural Economics, Biodiversity and Conservation, British Journal of Applied Science & Technology, Contemporary Economics, Economic Modelling, Emerging Markets Finance and Trade, Energy Economics, Energy Journal, Energy Policy, Entropy, Expert Systems with Applications, Fluctuation and Noise Letters, Frontiers in Neuroscience, International Journal of Modern Physics B + C, International Review of Financial Analysis, Journal of Economic Interaction and Coordination, Journal of International Money and Finance, Modern Physics Letters B, Nature Communications, Physica A: Statistical Mechanics and Its Applications, Physical Review E, Physics Letters A, PLoS ONE, Scientific Reports

Public and other service

Governmental

2022 – present: Research, Development, and Innovations Council

Selected TV & News & Podcasts

E15 – Inflation Is Also a Matter of Choice (in Czech) ([*link*](#))

Fokus VM – Living on Debt (in Czech) ([*link*](#))

Krypto Insider – Digital dollars are essential for the crypto system (in Czech) ([*link*](#))

On the Brink with Castle Island – The Market Effects of Stablecoin Issuance ([*link*](#))

Dezentrum Podcast by Think Tank Dezentrum – Bitcoin and the environment ([*link*](#))

Last updated: July 27, 2023