

List of publications – doc. RNDr. Ing. Miloš Kopa, Ph.D.

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- [1] M. Horejšová, S. Vitali, M. Kopa, & V. Moriggia: Evaluation of scenario reduction algorithms with nested distance, *Computational Management Science*, 17, 2 (2020), 241-275.
- [2] M. Kopa & T. Rusý: A decision-dependent randomness stochastic program for asset-liability management model with a pricing decision, forthcoming in *Annals of Operations Research*, DOI: 10.1007/s10479-020-03583-y
- [3] F. Zapletal, M. Šmíd & M. Kopa: Multi-stage emissions management of a steel company, *Annals of Operations Research*, 292, 2 (2020), 735-751.
- [4] A. Kabasinskas, K. Sutiene, M. Kopa, K. Luksys & K. Bagdonas: Dominance-Based Decision Rules for Pension Fund Selection under Different Distributional Assumptions, *Mathematics*, 8, 5 (2020) n. 719.
- [5] V. Moriggia, M. Kopa & S. Vitali: Pension fund management with hedging derivatives, stochastic dominance and nodal contamination, *Omega*, 87 (2019) 127-141.
- [6] M. Kopa, V. Moriggia & S. Vitali: Individual optimal pension allocation under stochastic dominance constraints, *Annals of Operations Research*, 260, 1-2 (2018), 255-291.
- [7] T. Rusý & M. Kopa: An asset – liability management stochastic program of a leasing company, *Kybernetika*, 54, 6 (2018), 1247-1263.
- [8] M. Šmíd & M. Kopa: Dynamic model of market with uninformed market maker, *Kybernetika*, 53, 5 (2017), 922-958.
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- [10] M. Kopa, S. Vitali, T. Tichý & R. Hendrych: Implied volatility and state price density estimation: arbitrage analysis, *Computational Management Science*, 14, 4 (2017), 559–583.
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- [12] A. Kabašinskas, K. Štutienė, M. Kopa & E. Valakevičius: Risk-return profile of Lithuanian private pension funds, *Economic Research-Ekonomska Istraživanja*, 30, 1 (2017), 1611-1630.
- [13] S. Vitali, V Moriggia & M. Kopa: Optimal pension fund composition for an Italian private pension plan sponsor, *Computational Management Science*, 14, 1 (2017), 135 – 160.

- [14] P. Buzková & M. Kopa: On the Reliability of a Credit Default Swap Contract during the EMU Debt Crisis, *Czech Journal of Economics and Finance* 66, 6 (2016) 510-538,
- [15] F. Bednář, J. Kroupa, M. Ondráková, P. Osmančík, M. Kopa & Z. Motovská: Antiplatelet efficacy of P2Y(12) inhibitors (prasugrel, ticagrelor, clopidogrel) in patients treated with mild therapeutic hypothermia after cardiac arrest due to acute myocardial infarction, *Journal of Thrombosis and Thrombolysis*, 41, 4 (2016), 549-555.
- [16] M. Branda & M. Kopa: DEA models equivalent to general N-th order stochastic dominance efficiency tests, *Operations Research Letters* 44, (2016) 285-289.
- [17] T. Post, Y. Fang & M. Kopa: Linear Tests for DARA Stochastic Dominance, *Management Science*, 61, 7, (2015) 1615-1629.
- [18] M. Kopa & T. Post: A general test for SSD portfolio efficiency. *OR Spectrum*, 37, 3, (2015) 703-734.
- [19] J. Dupačová & M. Kopa: Robustness of optimal portfolios under risk and stochastic dominance constraints, *European Journal of Operational Research*, 234, 2, (2014) 434–441.
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- [37] M. Kopa: SD portfolio enhancement with and without short sales, *Financial Management of Firms and Financial Institutions* 2017 Proceedings, pp. 400 – 406.
- [38] M. Kopa: Portfolio selection problem with the third-order stochastic dominance constraints, *Mathematical Methods in Economics* 2016 Proceedings, pp. 436 – 441.
- [39] M. Kopa: Out-of-sample SSD efficiency of mean-CVaR efficient portfolios, *Mathematical Methods in Economics* 2015 Proceedings, pp. 377 – 382.
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- [66] On Selected Software for Stochastic Programming, Matfyzpress MFF UK, Praha, 2008. (M. Kopa is editor and author of 2 chapters)
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