

MICHAL PAKOS

Curriculum Vitae

Affiliation CERGE-EI, Prague, Czech Republic
Email: michal.pakos@cerge-ei.cz
www: home.cerge-ei.cz/pakos

Employment

08/2009–Present CERGE-EI, Prague, Czech Republic
08/2005–06/2009 Carnegie Mellon University, Pittsburgh, USA

Education

09/2000–08/2005 Ph.D.
University of Chicago, Chicago, USA
08/1998–06/2000 M.A.
Central European University, Budapest, Hungary

Papers

Published

Pakos Michal. Estimating Intertemporal and Intratemporal Substitutions When Both Income and Substitution Effects Are Present: The Role of Durable Goods. *Journal of Business and Economic Statistics*, 29(3):439–454, July 2011. (PDF Plus).

Pakos Michal. Long-Run Risk and Hidden Growth Persistence. *Journal of Economic Dynamics and Control*, 37(9):1911–1928, September 2013. (PDF Plus).

Max Gillman and Michal Kejak and Michal Pakos. Learning about rare disasters: Implications for consumption and asset prices. *Review of Finance, Forthcoming*, 2014.

Conference Presentations

Pakos Michal. Asset Pricing with Durable Goods and Nonhomothetic Preferences. *Annual Meeting of the Western Finance Association (Vancouver, Canada)*, August 2004.

Pakos Michal. What Does the Durables Price - Over - the Rental Cost Valuation Ratio Tell Us About Asset Prices? *Annual Meeting of the Western Finance Association (Colorado, USA)*, June 2006.

Pakos Michal. What Does the Durables Price - Over - the Rental Cost Valuation Ratio Tell Us About Asset Prices? *Annual Meeting of the Society for Economic Dynamics (Vancouver, Canada)*, July 2006.

Pakos Michal. Consumption, Asset Prices and Persistent Macroeconomic Uncertainty. *Annual Meeting of the Western Finance Association*, New Mexico, U.S.A., June 2011.

Pakos Michal. Consumption, Asset Prices and Persistent Macroeconomic Uncertainty. *European Meeting of the Econometric Society*, Màlaga, Spain, August 2012.

Max Gillman and Michal Kejak and Michal Pakos. Learning about rare disasters: Implications for consumption and asset prices. *North American Meeting of the Econometric Society*, Minnesota, U.S.A., 2014.

Max Gillman and Michal Kejak and Michal Pakos. Learning about rare disasters: Implications for consumption and asset prices. *European Meeting of the Econometric Society*, Toulouse, France, 2014.

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