



**INVITES YOU TO THE SEMINAR**

# Connectedness in Financial Markets

by **Prof. Ing. Evžen Kočenda, M.A., Ph.D., DSc.**

**Tuesday, 10<sup>th</sup> March 2026**  
**from 1:00 PM**

Meeting room of the European Research University,  
Sokolská tř. 2416/33, Ostrava

- Financial connectedness refers to the degree and structure of linkages among institutions, assets, sectors, or countries (e.g., cross-holdings, funding relationships, common exposures, information spillovers).
- High connectedness enables rapid shock transmission across markets, affecting prices, volatility, and risk (volatility spillovers).
- Analytically, it examines how shocks propagate through the financial system using correlations, spillover indices, network models, and VAR approaches.
- It enhances understanding of systemic risk and helps identify systemically important nodes and transmission channels.
- It is crucial for portfolio diversification and risk management, especially during periods of market stress.
- It supports macroprudential regulation and financial stability policy.
- The lecture presents key methods for measuring connectedness and their practical applications.

The seminar is open to the public. Moderator: Emil Adámek, Chair of the Havířov branch.

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