

# Learning the uncertainty and tail risks

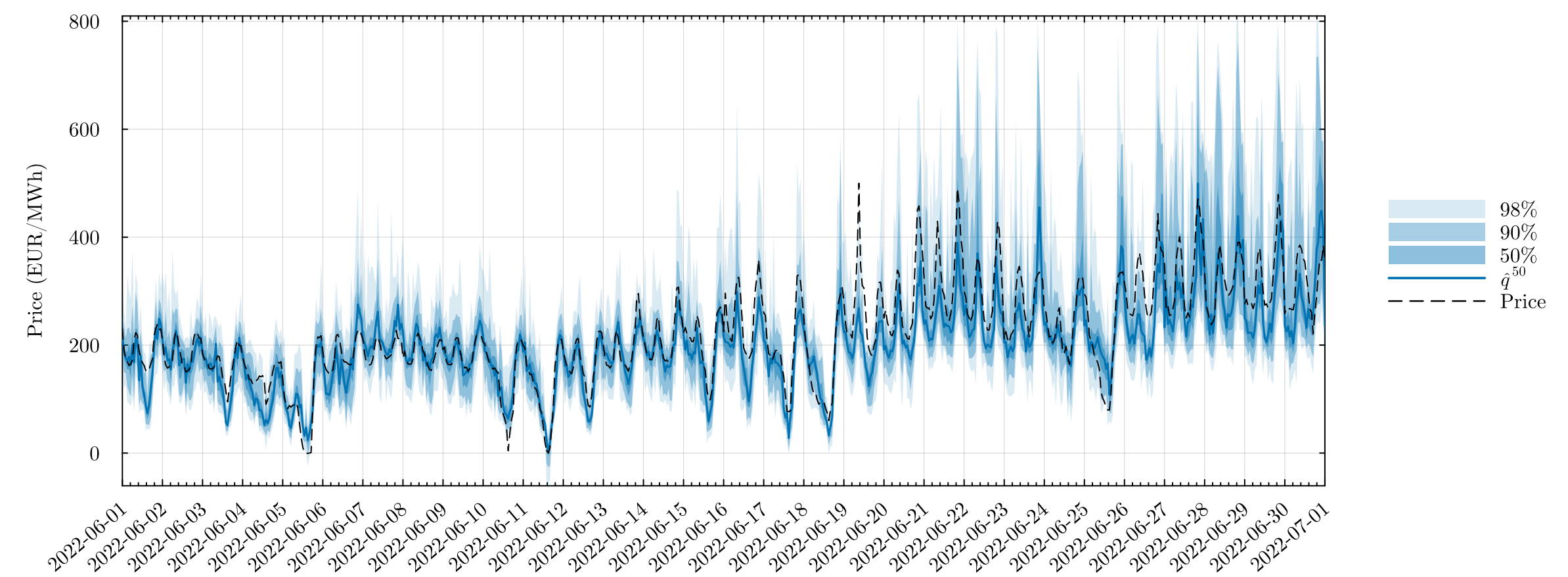
Tail risks in asset pricing

Electricity prices uncertainty

Dynamic probability

New distributional neural networks

top field outlets (Energy Economics, International of Forecasting)



# Societal relevance

Leading in Czech with wide international impact

Policy uptake: central banks, regulators, Czech National Bank, Bank of England

COVID schools model informed Czech Ministry of Education (2021)

