

Jan Korbek

Section for the Science of Complex Systems, CEMSIIS
Medical University of Vienna
Spitalgasse 23, 1090, Vienna, Austria

Complexity Science Hub Vienna
Josefstädterstrasse 39, 1080, Vienna Austria

Web: <https://www.csh.ac.at/researcher/jan-korbek/>

ORCID: 0000-0002-5371-5320

ScopusID: 56296712500

WoSID: I-3518-2019

Full publication and review activity: <https://publons.com/researcher/1294887/jan-korbek/>

Working experience

- 2017- POSTDOC, Section for Science of Complex Systems, CEMSIIS, Medical University Vienna, Vienna, Austria.
- 2017- ASSOCIATE FACULTY MEMBER, Complexity Science Hub, Vienna, Austria.
- 2017- *External researcher*, Faculty of Nuclear Sciences and Physical Engineering, Czech Technical University in Prague, Czech Republic.
- 2016-2017 POSTDOC, Department of Physics, Zhejiang University, Hangzhou, P. R. China.
- 2014 PH.D. INTERN, Max-Planck-Institute for the history of science, Berlin, Germany.
- 2012-2016 INTERN, Watson Research Centre, IBM Czech Republic, Prague, Czech Republic.
- 2012 STUDENT INTERN, IT department of Quirin Bank, Berlin, Germany.

Education

- 2016 PH.D. in Mathematical Engineering, CTU in Prague
- 2012 ING. (\equiv M.Sc.) in Mathematical Physics, CTU in Prague (with honors)
- 2010 Bc. (\equiv B.Sc.) in Mathematical Physics, CTU in Prague

Topics of interest

Statistical physics, econophysics, complex systems.

Selected publications

- 2019prl P. Jizba, J. Korbek, *Maximum entropy principle in statistical inference: Case for non-Shannonian entropies*, Phys. Rev. Lett. **122** (2019) 120601.
- 2019e J. Korbek, R. Hanel and S. Thurner, *Information-geometric duality of ϕ -deformed exponential families*, Entropy **21(2)** (2019) 112.
- 2018physa² M. Çankaya and J. Korbek, *Least informative distributions in maximum q -log-likelihood estimation*, Physica A **509** (2018) 140-150.
- 2018fca J.-Ph. Aguilar, C. Coste and J. Korbek, *Series representation of the pricing formula for the European option driven by space-time fractional diffusion*, Fract. Calc. Appl. Anal. **21(4)** (2018) 981-1004.
- 2018npj J. Korbek, R. Hanel and S. Thurner, *Classification of complex systems by their sample-space scaling exponents*, New J. Phys. **20** (2018) 093007.
- 2018e R. Rychtáriková, J. Korbek, P. Macháček and D. Štys, *Point divergence gain and Multidimensional data sequences analysis*, Entropy **20(2)** (2018) 106.
- 2018physa¹ P. Jizba, J. Korbek, H. Lavička, V. Svoboda, M. Prokš, C. Beck, *Transitions between superstatistical regimes: validity, breakdown and applications*, Physica A **493** (2018) 29-46.
- 2017e P. Jizba, J. Korbek, *On the uniqueness theorem for pseudo-additive entropies*, Entropy **19(11)** (2017) 605.
- 2017pla J. Korbek, *Rescaling the nonadditive parameter in Tsallis thermostatistics*, Phys. Lett. A **281(32)** (2017) 2588-2592.
- 2017physa M. Çankaya and J. Korbek, *On statistical properties of Jizba-Arimitsu hybrid entropy*, Physica A **475** (2017) 1-10.
- 2017pre P. Jizba, J. Korbek and V. Zatloukal, *Tsallis thermostatistics as a statistical physics of random chains*, Phys. Rev. E **95** (2017) 022103.
- 2016fca J. Korbek and Yu. Luchko, *Modelling of financial processes with a space-time fractional diffusion equation of varying order*, Fract. Calc. Appl. Anal. **19(6)** (2016) 1414-1433.
- 2016e R. Rychtáriková, J. Korbek, P. Macháček, P. Císař, J. Urban and D. Štys, *Point information gain and Multidimensional data analysis*, Entropy **18(10)** (2016) 372.
- 2016physa² H. Kleinert and J. Korbek, *Option pricing beyond Black-Scholes based on double-fractional diffusion*, Physica A **449** (2016) 200-214.
- 2016physa¹ P. Jizba and J. Korbek, *On q -non-extensive statistics with non-Tsallisian entropy*, Physica A **444** (2016) 808-827.
- 2014physa P. Jizba and J. Korbek, *Multifractal diffusion entropy analysis: Optimal bin width of probability histograms*, Physica A **413** (2014) 438-458.