

Thursday 14th September 2017

Room: J3; Chair: V. Bína; Assistant: T. Kopecký	8:00-9:40
J. Hozman , T. Tichý: The valuation of discretely sampled European lookback options: a DG approach	8:00
V. Bína , J. Příbil: Study Results at Faculty of Management in Jindřichův Hradec	8:20
B. Gavurova , T. Vagasova: The effect of the deaths from chronic ischaemic heart disease versus acute coronary syndrome on life expectancy among the Slovak population	8:40
M. Dvořák , P. Fiala: Quantification of latent variables based on relative interaction between players	9:00
	9:20
Coffee break	9:40-10:15
Room: J3; Chair: M. Fendek; Assistant: T. Kopecký	10:15-11:55
V. Graf , D. Teichmann, M. Dorda: Transportation problem with degressively stepped costs	10:15
E. Fendekova, M. Fendek : Models of Equilibrium on Network Industries Market in Context of Influence of Regulated Prices in Slovakia	10:35
Z. Chvátalová, J. Hřebíček : Dynamic Modelling Economic Equilibrium with Maple	10:55
V. Skocdoplova , M. Simonovska: Timetable Construction for a Village Small School	11:15
	11:35
Room: J6; Chair: J. Neubauer; Assistant: L. Kutíková	8:00-9:40
M. Dlask , J. Kukul: Correlation Dimension as a Measure of Stock Market Variability	8:00
E. Pošpiech , A. Mastalerz-Kodzis: The Spatial Weight Matrices and their Influence on the Quality of Employment Spatial Models	8:20
P. Tomanová : Measuring Co-movements Based on Quantile Regression using High-frequency Information: Asymmetric Tail Dependence	8:40
T. Ambler, J. Neubauer : Defense Expenditure and Economic Growth in Visegrad Group Countries: A Panel Data Analysis	9:00
J. Zbranek , J. Fischer, J. Sixta: The Impact of Statistical Standards on Input-Output Analysis	9:20
Coffee break	9:40-10:15
Room: J6; Chair: J. Sixta ; Assistant: L. Kutíková	10:15-11:55
J. Sixta , J. Fischer: Estimates of Regional Flows of Manufacturing Products in the Czech Republic	10:15
K. Zeug-Žebro , M. Miśkiewicz-Nawrocka: Spatial analysis of the population aging phenomena in EU	10:35
A. Mastalerz-Kodzis , E. Pošpiech: NEG methodology in socio-economic development and EU labour market	10:55
J. Bechný , O. Vašíček: A Medium-scale DSGE Model with Labour Market Frictions	11:15
V. Holý : Combining Estimates of Industry Production with the Structure of Input-Output Table	11:35
Room: J12 - PhD student competition; Chair: J. Talašová ; Assistant: J. Budina	8:00-9:40
O. Mikulec : Interpretation of Human Resource Management Data using Multiple Correspondence Analysis	8:00
G. Torri : Systemic Risk and Community Structure in the European Banking System	8:20
Z. Konôpková : Consumption taxes in Australia: A DSGE approach	8:40
J. Chalmovianský : Investigating the Impact of a Labour Market Segmentation Using a Small DSGE Model with Right-to-Manage Bargaining	9:00
J. Siwek : Multiple asset portfolio with present value given as a discrete fuzzy number	9:20
Coffee break	9:40-10:15
Room: J12 - PhD student competition; Chair: J. Jablonský ; Assistant: J. Budina	10:15-11:55
R. Guliak : Effectiveness as a New Focus of the MAVT MCDM Methods	10:15
M. Pieter : Use of Multi-criteria Decision Analysis in fuzzy Network DEA models	10:35
M. Murín : Can Shifts in Public Debt Structure Influence Economic Growth of Advanced Economies?	10:55
K. Rebrošová : Typology of consumers from Generation Y according to approach to the theatre	11:15
J. Schürer : Wavelet Concepts in stock prices analysis	11:35

Room: J13; Chair: E. Litavcová ; Assistant: M. Macinka	8:00-9:40
M. Allahyar, M. Toloo : A DEA approach for selecting performance measures in presence of negative data	8:00
T. Ťoupal , F. Vávra. Nonparametric Kernel Regression and Its Real Data Application	8:20
O. Badura : Does Relative Income Have an Impact on the Consumption of Hungarian Households?	8:40
E. Litavcová , S. Jenčová, P. Vašaničová: On modelling the evolution of financial metrics in decision making unit in the electronics industries	9:00
	9:20
Coffee break	9:40-10:15
Room: J13; Chair: M. Pomp ; Assistant: M. Macinka	10:15-11:55
Z. Čičková , J. Pekár, I. Brezina: Capacitated Routing Problem Depending on Vehicle Load	10:15
S. Palúch , T. Majer: Optimal Inserting Depot Visits into Daily Bus Schedules	10:35
M. Pomp , P. Kozel, Š. Michalcová, L. Orlíková. Using the Sweep Algorithm for decomposing a set of vertices and subsequent solution of the traveling salesman problem in decomposed subsets	10:55
R. Kawa, R. Kucharski : Modified Transportation Problem	11:15
P. Říhová , L. Lukáš: Entropy Based Measures Used in Operation Complexity Analysis of Supplier-Customer	11:35
Room: A3; Chair: R. Jiroušek ; Assistant: M. Pechánek	8:00-9:40
S. Hašková : Contribution to Economic Efficiency Evaluation of Projects in Terms of Uncertainty	8:00
R. Jiroušek , I. Krejčová: Avoiding overfitting of models: an application to research data on the Internet videos	8:20
D. Pekasiewicz , A. Jędrzejczak: Application of measures based on quantiles to the analysis of income inequality and poverty in Poland by socio-economic group	8:40
N. Kouaissah , S. Ortobelli, M. Cavenago: Optimal choices among ethic assets of the Italian market	9:00
V. Příbyl , J. Černý, A. Černá: Tradeoff between Economic and Social Sustainability of Bus Network	9:20
Coffee break	9:40-10:15
Room: A3; Chair: H. Skalska ; Assistant: M. Pechánek	10:15-11:55
T. Majer , S. Palúch, Š. Peško: Model of Passengers to Line Assignment in Public Municipal Transport	10:15
A. Janiga-Čmiel : Comparative Analysis of Information Society in Poland and Selected Countries	10:35
M. Faldzinski : Backtesting Value-at-Risk for multiple risk levels: a lexicographic ordering approach	10:55
H. Skalska : Software for Change Points Detection	11:15
A. Baszczyńska : Generalized form of harmonic mean in choosing the optimal value of smoothing parameter in kernel density estimation	11:35
Room: A4; Chair: T. Żądło; Assistant: R. Cvejn	8:00-9:40
P. Jiříček , S. Dvořáková: Investment projects threshold value simulation	8:00
T. Żądło , A. Wolny-Dominiak, W. Gamrot: On measuring accuracy in claim frequency prediction	8:20
R. Dudzińska-Baryła , D. Kopańska-Bródka, E. Michalska: Diversification problem in mean-variance-skewness portfolio models	8:40
K. Warzecha , T. Żądło: Implementation of permutation tests in research of problematic use of the Internet by young people	9:00
G. Sitek : On Estimation of Bi-liner Regression Parameters	9:20
Coffee break	9:40-10:15
Room: A4; Chair: T. Tichý; Assistant: R. Cvejn	10:15-11:55
M. Miśkiewicz-Nawrocka , K. Zeug-Żebro: The efficiency of stocks investment strategy with the use of chosen measures of deterministic chaos to building optimal portfolios	10:15
E. Michalska , R. Dudzińska-Baryła: Comparison of rankings of decision alternatives based on the omega function and the prospect theory	10:35
L. Střelec, L. Issever Grochová : Pseudomedian in robustification of Jarque-Bera test of normality	10:55
T. Tichý : Subordinating Lévy processes and the measure of market activity	11:15
B. Sediva , P. Marek: Stability analysis of optimal mean-variance portfolio due to covariance estimation	11:35