

Wednesday 13th September 2017

Morning Coffee

9:30-10:00

Room: J3; Chair: J. Plavka; Assistant: T. Kopecký	13:00-14:40
D. Bílková: Wages in the Czech Regions: Comparison and Wage Distribution Models	13:00
M. Molnárová: Robustness of interval Monge matrices in max-min algebra	13:20
D. Černá: Wavelet Method for Pricing Options with Stochastic Volatility	13:40
J. Plavka: Efficient algorithms for X-simplicity and weak (X, λ) -robustness of fuzzy matrices	14:00
V. Finěk: Implicit-explicit scheme combined with wavelets for pricing European options	14:20
Coffee break	14:40-15:15
Room: J3; Chair: M. Dorda; Assistant: T. Kopecký	15:15-16:55
L. Beranek, P. Hanzal: Price comparison sites and their influence on e-commerce processes	15:15
H. Myšková: Interval Max-min Matrix Equations with Bounded Solution	15:35
E. Draženská: Solvability of interval max-plus matrix equations	15:55
D. Teichmann, M. Dorda, D. Mocková: Transportation Problem Model Supplemented with Optimisation of Vehicle Deadheading and Single Depot Parking	16:15
	16:35
Room: J6; Chair: J. Kukul; Assistant: L. Kutíková	13:00-14:40
P. Vašaničová, E. Litavcová, S. Jenčová: On Modelling of the Development of Turnover in Services in Slovak	13:00
J. Kukul, Q. Van Tran: Multidimensional Alpha Stable Distribution in Model Parameter Estimation Algorithms	13:20
T. Formanek, R. Hušek: Spatial panel data models - stability analysis with application to regional	13:40
M. Cerny, M. Rada, V. Holy, O. Sokol: On the limit identification region for regression parameters in linear regression with interval-valued dependent variable	14:00
R. Hendrych, T. Cipra: On Comparing Prediction Accuracy of Various EWMA Model Estimators	14:20
Coffee break	14:40-15:15
Room: J6; Chair: K. Szomolányi; Assistant: L. Kutíková	15:15-16:55
O. Šimpach, M. Pechrová: User versus Automatic Selection of Models in Actuarial Demographics: The Impact on the Expected Development of the Probability of Death in the Czech Republic	15:15
J. Kalina, B. Pestova: Robust Regression Estimators: A Comparison of Prediction Performance	15:35
A. Wójcik, K. Warzecha: The level of implementation of Europe 2020 Strategy headline areas in European Union countries	15:55
P. Jirsak, V. Skocdopolova, P. Kolar: Optimisation in a Wholesale Company: A Supply Chain Design Problem	16:15
K. Szomolányi, M. Lukáčik, A. Lukáčiková: Long-Run Elasticity of Substitution in Slovak Economy: The Low-Frequency Supply System Model	16:35
Room: J12; Chair: T. Talášek; Assistant: J. Budina	13:00-14:40
P. Berka: Fuzzy Discretization for Data Mining	13:00
E. Mielcova: Expected Coalition Influence under I-Fuzzy Setting: The Case of the Czech Parliament	13:20
J. Stoklasa, T. Talášek: Linguistic approximation of values close to the gain/loss threshold	13:40
J. Talašová, J. Stoklasa, P. Holeček, T. Talášek: Mathematical support for human resource management at universities	14:00
K. Piasecki: Expected return rate determined as oriented fuzzy number	14:20
Coffee break	14:40-15:15
Room: J12; Chair: R. Perzina; Assistant: J. Budina	15:15-16:55
T. Talášek, J. Stoklasa: Distance-based linguistic approximation methods: graphical analysis and numerical experiments	15:15
M. Kvet, J. Janacek: Struggle with Curse of Dimensionality in Robust Emergency System Design	15:35
M. D. Stasiak: Wave relations of exchange rates in binary-temporal representation	15:55
R. Perzina, J. Ramík: Generalized Dynamic Simulation Model of Rating Alternatives by Agents with	16:15
P. Rotterová, O. Pavlacka: Decision Matrices under Risk with Fuzzy States of the World and Underlying Discrete Fuzzy Probability Measure	16:35

The slot available for each paper is 20 minutes: 15 minutes for the presentation + 5 minutes for discussion

Room: J13; Chair: M. Žižka; Assistant: M. Macinka	13:00-14:40
K. Tureckova , E. Kotlánová: Concept of Income Inequality Gap	13:00
V. Frajtová , H. Brožová: AHP and ANP analysis and selection of appropriate management methods	13:20
B. Šicková : Long steps in IPM and L1-regression	13:40
M. Žižka : Use of Malmquist Index in Evaluating Performance of Companies in Cluster	14:00
M. Mojzeš , J. Kukul: Bayesian Study on When to Restart Heuristic Search	14:20
Coffee break	14:40-15:15
Room: J13; Chair: M. Kuncová; Assistant: M. Macinka	15:15-16:55
N. Pelloneová , E. Štichhauerová: Competitiveness Evaluation of Czech Republic Regions with Data Envelopment Analysis	15:15
V. Kaňková : Optimal Value of Loans via Stochastic Programming	15:35
M. Kuncová , V. Picková: Optimization Model for the Employees' Shifts Schedule	15:55
Š. Peško , T. Majer: Transit coordination in bus-railway networks	16:15
M. Horniaček : Critical Period Method for Approximate Solution of a Discrete Discounted Stochastic Program	16:35
Room: A3; Chair: M. Dlouhy; Assistant: M. Pechánek	13:00-14:40
L. Chytilová , J. Hanclova: Comparison of efficiency results for financial institutions using classical DEA	13:00
J. Jablonsky : Benchmarking of countries at Summer Olympic Games using two-stage DEA models	13:20
H. Brožová , J. Rydval: Modelling synergy of the complexity and criticalness factors in the Project management	13:40
M. Dlouhy : A DEA-Based Inequality Measure: Application to Allocation of Health Resources	14:00
M. Košíková , A. Šenková, E. Litavcová, R. Bielik: Spa tourism in Slovakia - analysis of defined aspects	14:20
Coffee break	14:40-15:15
Room: A3; Chair: P. Fiala; Assistant: M. Pechánek	15:15-16:55
A. Borovička : Selection of the Suitable Building Savings in the Czech Republic Using Multicriteria Evaluation Method	15:15
A. P. Balcerzak , M. B. Pietrzak: TOPSIS with Generalized Distance Measure GDM in Assessing Poverty and Social Exclusion at Regional Level in Visegrad Countries	15:35
A. Rajda-Tasior : The Concept of Mixed Method Study for Risk Assessment in Manufacturing Processes	15:55
J. Bartoška , T. Subrt, P. Kučera: Modification of the EVM by Scenarios	16:15
P. Fiala : Game theory models of co-opetition	16:35
Room: A4; Chair: L. Kristoufek; Assistant: R. Cvejn	13:00-14:40
T. Stachurski , T. Żądło: On the impact of correlation between variables on the accuracy of calibration estimators	13:00
L. Kristoufek , M. Vosvrda: Herding, minority game, market clearing and efficient markets in a simple spin	13:20
P. Volf : Analysis of Truncated Data with Application to the Operational Risk Estimation	13:40
K. Mičudová, L. Lukáš : Early Exercise Premium and Boundary in American Option Pricing Problem	14:00
K. Echaust , A. Lach: Goodness-of-Fit Tests for Truncated Distributions – The Empirical Study	14:20
Coffee break	14:40-15:15
Room: A4; Chair: L. Lukáš; Assistant: R. Cvejn	15:15-16:55
Z. Kučerová, J. Poměnková : The Role of Credit Standards as an Indicator of the Supply of Credit	15:15
L. Lukáš : Correlation Structure of Underlying Assets Affecting Multi-asset European Option Price	15:35
M. Svoboda , M. Gangur: Using of Markov chains with varying state space for predicting short-term of the share price movements	15:55
H. M. Broulíková , V. Sládek, M. Arltová, J. Černý: Use of Simulation Methods for Evaluation of Alzheimer's disease early detection in Czechia	16:15
M. Pietrzak , E. Łaszkiwicz, A. Balcerzak, T. Meluzin, M. Zinecker: Identification of the Direction of Changes	16:35

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