



The 8th Scientific Conference
on
Modelling and Forecasting of Socio-Economic Phenomena
May 6 – 9, 2014, Zakopane, Poland

PROGRAMME

Tuesday May 6, 2014

- 16:30 - Departure for Zakopane by coach from the Main Building of the University
- 18:30 - Lodgings
- 19:00 – 20:00 - Supper

Wednesday May 7, 2014

- 8:00 – 8:45 - Breakfast
- 8:45 – 8:50 - Opening Address by **PROF. DR HAB. JÓZEF POCIECHA**
- 8:50 – 8:55 - Opening Address by **PRESIDENT OF THE COMMITTEE OF STATISTICS AND ECONOMETRICS, THE POLISH ACADEMY OF SCIENCES, PROF. DR HAB. JACEK OSIEWALSKI**
- 8:55 – 9:00 - Opening Address by **AUTHORITIES REPRESENTATIVE OF CRACOW UNIVERSITY OF ECONOMICS**

Session I: Invited lecture

Chairperson: *prof. dr hab. Jacek Osiewalski*

- 9.00 – 9.45 - Prof. Dr. Berthold Lausen
“Bundling and pruning ensemble classifiers”
- 9:45 – 10:00 - Discussion
- 10:00 – 10:30 - Break

Session II: Quantitative macroeconomic analyses

Chairperson: *prof. dr hab. Józef Pocięcha*

- 10:30 – 10:50 - Prof. dr hab. Eugeniusz Gatnar
“Poland’s external competitiveness”
- 10:50 – 11:00 - Discussion
- 11:00 – 11:20 - Prof. PK dr hab. Victor Shevchuk
“Shock-absorbing properties of the exchange rates in transformation economies: SVAR estimates”
- 11:20 – 11:30 - Discussion
- 11:30 – 11:50 - Doc. dr Roman Kopych, dr Iryna Bardyn
“Macroeconomic effects of the budget deficit and interest rate interplay in Ukraine”
- 11:50 – 12:00 - Discussion
- 12:00 – 12:20 - Dr Sławomir Śmiech, dr Monika Papież, dr Marek Dąbrowski
“Commodity prices and the Eurozone macroeconomy: a SVAR approach”
- 12:20 – 12:30 - Discussion
- 12:30 -12.50 - Dr Jan Acedański
“Labour market, income, distribution and macroeconomic fluctuations in Poland”
- 12:50 – 13:00 - Discussion
- 13:00 – 14:00 - Lunch

Session III: Contemporary statistical analysis

Chairperson: prof. dr hab. Eugeniusz Gatnar

- 15:00 – 15:20 - Prof. dr hab. Jacek Osiewalski, prof. UEK dr hab. Anna Pajor
„Foundations of the harmonic mean estimator of the marginal data density value and the status of Lenk's correction”
- 15:20 – 15:30 - Discussion
- 15:30 – 15:50 - Prof. dr hab. Jan B. Gajda
“Non-normality of residuals and regression coefficient tests”
- 15:50 – 16:00 - Discussion
- 16:00 – 16:20 - Dr hab. Daniel Kosiorowski, Zygmunt Zawadzki
“Computational complexity vs. robustness of a statistical procedure dedicated for online inference on multivariate scatter of economic data stream”
- 16:20 – 16:30 - Discussion
- 16:30 – 17:00 - Break

Session IV: Microeconomic modelling (session in Polish)

Chairperson: Prof. dr hab. Andrzej Barczak

- 17:00 – 17:20 - Prof. dr hab. Jacek Osiewalski, prof. UEK dr hab. Jerzy Marzec
„Dwuwymiarowy model zmiennych licznikowych z częściowym cenzurowaniem – ujęcie bayesowskie”
- 17:20 – 17:30 - Discussion
- 17:30 – 17:50 - Dr Krzysztof Piontek
„Interval estimation of Value-at-Risk and Expected Shortfall for ARMA-GARCH models”
- 17:50 – 18:00 - Discussion
- 18:00 – 18:20 - Prof. UE dr hab. Andrzej Bąk
„Nested logit model in consumer preferences analysis”
- 18:20– 18:30 - Discussion
- 19:00 – 20:00 - Supper

Thursday May 8, 2014

- 8:00 – 8:45 - Breakfast

Session V: Invited lecture

Chairperson: prof. dr hab. Józef Pocięcha

- 9:00 – 9:45 - Prof. dr hab. Krystyna Strzała
„Pomiar mobilności kapitału – od UIP do hipotezy bliźniaczego deficytu”
- 9:45 – 10:00 - Discussion

Session VI: Statistical methods of regional analysis (session in Polish)

Chairperson :prof. dr hab. Anatoliy Pilyavskyy

- 10:00 – 10:20 - Prof. dr hab. Danuta Strahl, dr hab. Małgorzata Markowska
„The sensitivity of EU regions to economic crisis– dynamic classification”
- 10:20 – 10:30 - Discussion
- 10:30 – 10:50 - Prof. US dr hab. Jacek Batóg
„Identification and significance of outliers in models of income convergence”
- 10:50 – 11:00 - Discussion

- 11:00 – 11:20 - Dr Marcin Błażejowski, dr Jacek Kwiatkowski
 „*Bayesian model averaging and jointness measures – software package for Gretl*”
- 11:20 – 11:30 - Discussion
- 11:30 – 12:00 - Break

Session VII: Socio-demographic studies (session in Polish)

Chairperson: Prof. RNDr. Viera Pacakova, PhD.

- 12:00 – 12:20 - Prof. dr hab. Jadwiga Suchecka, mgr Maciej Jewczak
 „*Method of cost - benefit study of the effectiveness of health programs*”
- 12:20 – 12:30 - Discussion
- 12:30 – 12:50 - Doc. Dr. Zinaida Palian
 „*Statistical analysis and simulation of the parameters of survival of Ukrainian Population*”
- 12:50 – 13:00 - Discussion
- 13:00 – 13:20 - Dr Alicja Wolny-Dominiak, dr Daniel Sobiecki
 „*The Poisson regression with fixed and random effects in non-life insurance ratemaking*”
- 13:20 – 13:30 - Discussion
- 13:30 – 14:30 - Poster session

Dr inż. Tomasz Bartłomowicz

„*Forecasting financial time series using creeping trend with harmonic weights in TSprediction R package*”

Prof. UE dr hab. Andrzej Bąk, dr inż. Tomasz Bartłomowicz

„*Quality evaluation of microeconomic models used in consumer preferences analysis*”

Dr inż. Jacek Białek

„*Confidence interval for the Consumer Price Index*”

Mgr Justyna Brzezińska

„*Zero cells problem in the analysis of contingency tables*”

Dr Marek A. Dąbrowski, dr Justyna Wróblewska

„*Financial shocks as a cause of real exchange rate fluctuations in Poland – evidence from the Bayesian structural VAR models*”

Prof. US dr hab. Iwona Foryś, dr Barbara Batóg

„*Modeling the activity of apartment's buyers on the local housing market*”

Dr Katarzyna Frodyma

„*The market of renewable energy sources in European Union - statistical analysis*”

Dr Wojciech Gamrot

„*On some termination condition for simulating empirical inclusion probabilities*”

Dr inż. Monika Hadaś-Dyduch

„*The development of structured products in the context of Polish GDP*”

Dr Anna Jędrzychowska

„*The use of measures of poverty in the calculation of benefits for personal injury compensation*”

Mgr Łukasz Klimczak

„*The gravity model as a tool for the international trade analysis - a case study of the Western Balkans*”

Mgr Marta Kuc

„*Social convergence in the European Union*”

Dr Paweł Kufel

„*Impact of filtration of processes on the properties of econometric models*”

Mgr Marta Małecka

„*Parametric hypothesis testing in evaluation of expected shortfall models*”

Mgr Magdalena Okupniak

„*Outliers and their identification in company research*”

Dr Roman Pawlukowicz

„*The determining factors of property market value – statistical sensitivity analysis of the appraisal on the amount, weight and scope of realization*”

Dr Radosław Pietrzyk

„*Households investment portfolio performance evaluation*”

Mgr inż. Jacek Stelmach

„The use of Monte Carlo simulation to support management decisions of industrial batch processes”

Dr Agnieszka Wałęga , dr Grzegorz Wałęga

„Low-income households' debt burden in poland. Comparative analysis in the years 2000–2010”

- 14:30 – 15:30 - Lunch
- 15:30 – 19:30 - Excursion
- 20:00 - Ceremonial supper

Friday May 9, 2014

- 8:00 – 8:45 - Breakfast

Session VIII: Methods of analysis of economic development (session in Polish)

Chairperson: Doc. Ing. Eva Sodomova, PhD.

- 9:00 – 9:20 - Prof. dr hab. Stanisława Bartosiewicz
„Aneks do moich myśli na temat zrównoważonego rozwoju społeczno-gospodarczego“
- 9:20 – 9:30 - Discussion
- 9:30 – 9:50 - Dr Michał Bernard Pietrzak, dr Justyna Wilk, dr Tomasz Kossowski, prof. Roger Bivand
The identification of spatial dependence in the analysis of regional economic development - join-count test application
- 9:50 – 10:00 - Discussion
- 10:00 – 10:20 - Dr Mieczysław Gruda
„Multi-criteria methods in the assessment of the competitiveness of the agri-food sector”
- 10:20 – 10:30 - Discussion
- 10:30 – 11:00 - Break

Session IX: Methods of analysis of household budgets (session in Polish)

Chairperson: Prof. dr hab. Jadwiga Suchecka

- 11:00 – 11:20 - Prof. RNDr. Viera Pacakova, PhD., mgr Pavla Jindrova, mgr David Zapletal
„Analysis of the expenditures, savings and indebtedness of households in Czech Republic”
- 11:20 – 11:30 - Discussion
- 11:30 – 11:50 - Doc. Mgr. Erik Soltes, PhD., Mgr. Tatiana Soltesova, PhD.
“Quantifying the impact of relevant Factors on equivalised disposable income in Slovak households based on EU SILO 2012 data”
- 11:50 – 12:00 - Discussion
- 12:00 – 12:20 - Prof. UEK dr hab. Paweł Ulman, mgr Małgorzata Ćwiek
„Poverty of the households due to their biological type in a multi-dimensional approach”
- 12:20 – 12:30 - Discussion
- 12:30 – 13:00 Summary Discussion led by **PROF. DR HAB. JÓZEF POCIECHA**
- 13:00 – 13:45 - Lunch
- 14:00 - Departure for Cracow by coach

Web site: <http://www.konferencjajakopianska.pl/>