



The 9th Professor Aleksander Zeliaś International Conference
on
*MODELLING AND FORECASTING
OF SOCIO-ECONOMIC PHENOMENA*

May 12–15, 2015 Zakopane, Poland

PROGRAMME

Tuesday, May 12, 2015

- 16.30 - Departure for Zakopane by coach from the Main Building of the University
- 18.30 - Lodging in Conference-Recreation Center HYRNY, Piłsudskiego 20 Street, Zakopane
- 19.00–20.00 - Supper

Wednesday, May 13, 2015

- 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

Invited Session

Chairperson: Prof. dr hab. Eugeniusz Gatnar (University of Economics in Katowice)

- 9.00–9.45 - Prof. Dr. Roberto Rocci, dr Monia Ranalli
“A Pairwise Likelihood Approach to Cluster Ordinal Data”
- 9.45–10.00 - Discussion
- 10.00–10.45 - Prof. dr hab. Andrzej Sokółowski
“Direct Estimators of the Mode”
- 10.45–11.00 - Discussion
- 11.00–11.30 - Coffee Break

Session I: Macroeconometric analyses

Chairperson: Prof. dr hab. Krzysztof Jajuga (Wrocław University of Economics)

- 11.30–11.50 - Prof. dr hab. Jacek Osiewalski, dr Kamil Makiela, dr Justyna Wróblewska
“Bayesian Comparison of GDP Models Based on VAR and SF Specifications”
- 11.50–12.00 - Discussion
- 12.00–12.20 - Dr Marek Dąbrowski, dr Justyna Wróblewska
“Has Exchange Rate Flexibility of the Polish Zloty Been Conductive to Shock Absorbtion”
- 12.20–12.30 - Discussion
- 12.30–12.50 - Prof. PK dr hab. Victor Shevchuk
“Industrial Output and Foreign Trade Dynamics in Large Devaluations. The Experience of Ukraine”
- 12.50–13.00 - Discussion
- 13.00–14.00 - Lunch

Session II: Contemporary quantitative analyses

Chairperson: Prof. dr hab. Grażyna Trzpiot (University of Economics in Katowice)

- 15.00–15.20 - Prof. UG dr hab. Paweł Miłobędzki
“The Components of Bid-Ask Spreads on the Warsaw Stock Exchange”
- 15.20–15.30 - Discussion
- 15.30–15.50 - Dr hab. Daniel Kosiorowski, dr Dominik Mielczarek, mgr Ewa Szlachtowska
“Clustering of Functional Objects in Energy Load Prediction Issues”
- 15.50–16.00 - Discussion
- 16.00–16.20 - Dr Monika Papież, dr Sławomir Śmiech
“Is it Possible to Successfully Forecast Short-Term Prices of Oil?”
- 16.20–16.30 - Discussion
- 16.30–17.00 - Coffee Break

Session III: Socio-demographic analyses

Chairperson: Prof. dr hab. Józef Pocięcha (Cracow University of Economics)

- 17.00–17.20 - Prof. dr hab. Anatoliy Pilyavskyy
“Efficiency of Health Care In Ukraine”
- 17.20–17.30 - Discussion
- 17.30–17.50 - Dr Zinaida Palian
“Statistical Estimation of Hypothetical Losses of Ukrainian Population”
- 17.50–18.00 - Discussion
- 18.00–18.20 - RNDr. Ján Gogola, PhD.
“Modelling Mortality Rate of the Very Old”
- 18.20–18.30 - Discussion
- 19.00–20.00 - Supper

Thursday, May 14, 2015

- 8.00–8.45 - Breakfast

Session IV: Statistical methods and their applications (session in Polish)

Chairperson: Prof. dr hab. Andrzej Barczak (University of Economics in Katowice)

- 9.00–9.20 - Prof. dr hab. Marek Walesiak
“The Proposal of Procedure which Allows to Isolate Groups of Normalization Formulas that Lead to Similar Linear Orderings of a Set of Objects”
- 9.20–9.30 - Discussion
- 9.30–9.50 - Prof. UE dr hab. Małgorzata Markowska, prof. dr hab. Danuta Strahl
“Smart Development and Vulnerability to Crises in UE Regions – Evaluation with Logistic Regression”
- 9.50–10.00 - Discussion
- 10.00–10.20 - Prof. UEP dr hab. Elżbieta Gołata, prof. UEP dr hab. Grażyna Dehnel
“Robust Estimation in the Register-Based Business Survey”
- 10.20–10.30 - Discussion
- 10.30–11.00 - Coffee Break

Session V: Problems in modelling of economic processes (session in Polish)

Chairperson: Prof. dr hab. Marek Walesiak (Wroclaw University of Economics)

- 11.00–11.20 - Prof. US dr hab. Jacek Batóg
“Econometric Analysis of Influence of Economic Downturn on Public Debt in European Union”
- 11.20–11.30 - Discussion
- 11.30–11.50 - Prof. dr hab. Natalya V. Kovtun
“Index Models of the Evaluation of the Foreign Trade Conditions and the Analysis of the Factor Effect”
- 11.50–12.00 - Discussion
- 12.00–12.20 - Dr Paweł Kufel
“Two and Three Regime Threshold Model Comparison of Business Cycle Modeling”
- 12.20–12.30 - Discussion
- 12.30–13.30 - Poster session

Dr Marcin Błażejowski, dr Jakub Gazda, dr Jacek Kwiatkowski

“Bayesian Model Averaging in Studies on Economic Growth in EU Regions – Application of the Gretl BMA Package”

Mgr Mateusz Bocian, dr hab. Daniel Kosiorowski

“Functional Classifiers in Management of the Internet Service”

Dr Bożena Boryczko

“Energy Forecasts and Their Reliability”

Dr Justyna Brzezińska

“Rasch Models in eRm Package in R”

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

“Forecasting of Property Developers’ Activity on Polish Housing Market by Means of Spatio-temporal Analogies”

Dr Katarzyna Frodyma

„Spatio-Temporal Analysis of the Targets Execution Level of the Energy from Renewable Sources Share in Poland”

Dr inż. Wojciech Gamrot

“Accuracy Assessment for the Simulation-Based Estimates of Population Total”

Dr Ewa Genge

“A Longitudinal Study of Polish Emigration Attitudes: a Latent Markov Model Approach”

Dr Mieczysław Gruda

“Multi-Criteria Evaluation of Regional Competitiveness”

Mgr Przemysław Jaśko

“Statistical Arbitrage – Critical View”

Mgr Marta Karaś, mgr Emilia Cichowska

“5 Years after the Crisis – Do Markets still Remember It?”

Mgr Marta Kuc

“The Use of Markov Chains in the Social Convergence Analysis”

Mgr Katarzyna Łęczycka

“Quality Evaluation of the Model-based Forecasts of Implied Volatility Index”

Dr Marcin Miczka

“Risk Management in the Field of Intelligent Manufacturing”

Mgr Michał Miłek

“Detecting Structural Changes in the Time Series in the Use of Simulation Methods”

Dr Michał Pietrzak

“The Use of Spatial Taxonomic Measure of Development (pTMR) in Analysis of the Situation on the Labour Market in Poland”

Dr Radosław Pietrzyk, dr Anna Jędrzychowska

“Adjusting of Compensation for Loss of Earnings Using Forecast the Future Wages”

Dr Radosław Pietrzyk, dr Paweł Rokita

“Lowering Costs of Private Retirement by Sharing of Life-Length Risk within a Household”

Mgr Dominika Polko

“On Testing Dependency of Data in Multidimensional Contingency Tables”

Mgr inż. Jacek Stelmach
“*On Applying the Genetic Algorithm in the Aggregation of Regression Models*”
Mgr Damian Tracz, dr hab. Daniel Kosiorowski
“*Robust Estimators for Pareto and Log-normal Distributions in Income Inequalities Evaluation*”
Mgr Łukasz Wawrowski
“*Spatial Fay-Herriot Model in Poverty Estimation*”

- 14.00–15.00 - Lunch
15.00–19.00 - Guided tour
19.30 - Ceremonial supper

Friday, May 15, 2015

- 8.00–8.45 - Breakfast

Session VI: Statistical methods in economic research (session in Polish)
Chairperson: Doc. Ing. Eva Sodomová, PhD. (University of Economics in Bratislava)

- 9.00–9.20 - Prof. dr hab. Andrzej Bąk
“*Nested Logit Model in Consumer Preferences Analysis*”
9.20–9.30 - Discussion
9.30–9.50 - Prof. UEK dr hab. Barbara Pawełek, dr Jadwiga Kostrzevska, dr Artur Lipieta
“*Problem of Outliers in the Study of the Construction Enterprises’ Financial Standing in Poland*”
9.50–10.00 - Discussion
10.00–10.20 - Doc. RNDr. Viera Labudová, PhD.
“*Household Consumer Expenditure Inequalities In Slovakia*”
10.20–10.30 - Discussion
10.30–11.00 - Coffee Break

Session VII: Long-term and short-term forecasting (session in Polish)
Chairperson: Prof. dr hab. Anatolii Pilyavskyy (Lviv Academy of Commerce)

- 11.00–11.20 - Prof. dr hab. Grażyna Trzpiot, dr Justyna Majewska
“*Modeling Longevity Risk Based on Population Projection of CSO till 2050 Year*”
11.20–11.30 - Discussion
11.30–11.50 - Dr Jan Acedański
“*Factor Shares and Income and Wealth Inequalities*”
11.50–12.00 - Discussion
12.00–12.30 - Summary Discussion led by Prof. dr hab. Józef Pociecha
12.30–13.30 - Lunch
13:30 - Departure for Cracow by coach

Website: <http://www.konferencjazakopianska.pl/>