



THE 10TH PROFESSOR ALEKSANDER ZELIAS
INTERNATIONAL CONFERENCE ON
*MODELLING AND FORECASTING OF SOCIO-ECONOMIC
PHENOMENA*
MAY 10-13, 2016, ZAKOPANE, POLAND

PROGRAM

Tuesday, May 10, 2016

- 16:00 - 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 - Dinner

Wednesday, May 11, 2016

- 8:00 – 8:45 - Breakfast
8:45 – 8:55 - Opening Address by Prof. dr hab. Józef Pociecha
8:55 – 9:00 - Opening Address by authorities representative of Cracow University of Economics

Invited Session

Chairperson: Prof. dr hab. Andrzej Sokółowski

- 9:00 – 9:45 - Prof. Dr. Salvatore Ingrassia
“Modelling unobserved heterogeneity through finite mixtures: applications, results and perspectives”
9:45 – 10:00 - Discussion
10:00 – 10:45 - Prof. dr hab. Rafał Weron
“New trends in energy market forecasting”
10:45 – 11:00 - Discussion
11:00 – 11:30 - Coffee break

Session I: Contemporary financial problems

Chairperson: Prof. dr hab. Rafał Weron

- 11:30 – 11:50 - Prof. dr hab. Anatoliy Pilyavskyy, Ing. Liběna Černožorská Ph.D
“Comparative performance of banks of the Visegrad group for the period 2004-2013”
11:50 – 12:00 - Discussion
12:00 – 12:20 - Dr Radosław Pietrzyk, dr Paweł Rokita
“Risk measurement for short-term and long-term goals in a household financial plan”
12:20 – 12:30 - Discussion
12:30 – 12:50 - Dr Roman Huptas
“Modelling and forecasting intra-daily trading volume using autoregressive conditional volume models”
12:50 – 13:00 - Discussion
13:00 – 14:00 - Lunch

Session II: Threats to contemporary world

Chairperson: Prof. RNDr. Viera Pacáková, Ph.D.

- 15:00 – 15:20 - Pavla Jindrová, Ph.D.
„Modelling insured catastrophe losses ”
- 15:20 – 15:30 - Discussion
- 15:30 – 15:50 - Dr Zinaida Palian, Anna Tishchenko
„Modern political views of Ukrainian population: statistical evaluation and analysis ”
- 15:50 – 16:00 - Discussion
- 16:00 – 16:20 - Prof. Erik Šoltés Ph. D, Mgr Tatiana Šoltésová Ph.D
“Occurrence of low work intensity in Slovakia in relation to assessment of poverty and social exclusion”
- 16:20 – 16:30 - Discussion
- 16:30 – 17:00 - Coffee break

Session III: Modelling of economic processes

Chairperson: Prof. dr hab. Józef Pociecha

- 17:00 – 17:20 - Prof. UE dr hab. Katarzyna Kuziak, dr hab. Krzysztof Piontek
„Systemic risk measurement: GARCH approach for CoVaR estimating ”
- 17:20 – 17:30 - Discussion
- 17:30 – 17:50 - Prof. dr hab. Natalya V. Kovtun, prof. dr hab. Anzhela I. Ignatyuk
„Quantitative measurement and modelling of globalization of companies and markets ”
- 17:50 – 18:00 - Discussion
- 18:00 – 18:20 - Dr hab. Marek Dąbrowski, dr Justyna Wróblewska
“Exchange rate regime and sensitivity to economic and financial shocks in Central European countries”
- 18:20– 18:30 - Discussion
- 18:30 -18:50 - Prof. PK dr hab. Victor Shevchuk
“Fiscal austerity in Germany and spillovers in the Central and East European countries”
- 18:50 – 19:00 - Discussion
- 19:00 – 20:00 - Dinner

Thursday, May 12, 2016

- 8:00 – 8:45 - Breakfast

Invited Session

Chairperson: Prof. dr hab. Tadeusz Kufel

- 8:45 – 9:20 - Prof. dr hab. Andrzej Bąk
„Microeconometrics in empirical research of consumer preferences ”
- 9:20 – 9:30 - Discussion

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

Chairperson: Prof. dr hab. Jadwiga Suchecka

- 9:30 – 9:50 - Prof. dr hab. Marek Walesiak
„The Choice of Variable Normalization Method in Multidimensional Scaling with clusterSim Package and R Environment ”
- 9:50 – 9:55 - Discussion
- 9:55 – 10:15 - Dr Marcin Błażejowski, dr Paweł Kufel, prof. dr hab. Tadeusz Kufel
“Simulation based forecasting from TAR models - assumptions, procedure and implementation ”
- 10:15 – 10:20 - Discussion

10:20 – 10:50 - Coffee break

Session V: Problems of spatial modeling (session in Polish)

Chairperson: Prof. dr hab. Marek Walesiak.

- 10:50 – 11:10 - Prof. dr hab. Jadwiga Suchecka
„Spatial sampling methods for their importance for analysis results ”
- 11:10 – 11:15 - Discussion
- 11:15 – 11:35 - Prof. UE dr hab. Elżbieta Sobczak
“Changes in spatial concentration of workforce by sectors of technical advancement in European Union regions”
- 11:35 – 11:40 - Discussion
- 11:40 – 12:00 - Prof. UE dr hab. Małgorzata Markowska
“Identification of Countries Importance in EU Economy Using a Measure for Structural Changes Decomposition ”
- 12:00 – 12:05 - Discussion
- 12:05-12:25 - Prof.US dr hab. Jacek Batóg, dr Krzysztof Dmytrów
“Analysis of regional paths of economic development ”
- 12:25 – 12:30 - Discussion
- 12:30 – 13:30 - **Poster session**

Dr Bożena Boryczko

„Can the long-term forecasts be credible?”

Mgr Łukasz Wawrowski, mgr Michał Pietrzak, prof. UEP dr hab. Grażyna Dehnel

„Using Fay-Herriot Model to evaluated the activity enterprises”

Dr Marta Dziechciarz-Duda

„An attempt to identify the factors determining the household situation based on the durable goods endowment”

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

„Comparison of the structure of sold apartments in chosen cities in northwest Poland”

Dr Mieczysław Gruda

„Agriculture Sector in the Context of Nationality Economy: Sectoral Growth and Interactions in Development Economies of in Selected EU Member States ”

Dr Monika Hadaś-Dyduch

„Econometric-wavelet prediction GDP in the aspect of space-time ”

Mgr Maria Klusek

„Taxonomic analysis of the demographic situation in Poland ”

Dr Jarosław Krajewski

„Forecasting Inflation in Poland with Dynamic Factor Model”

Dr Marta Małecka

„Spectral VaR test statistical properties ”

Dr Artur Mikulec

„Ratio analysis of the enterprises lifespan in lodzkie voivode ship”

Dr Michał Pietrzak, dr Adam P. Balcerzak

„Assessment of Socio-Economic Sustainable Development in New European Union Members States in the years 2004-2012 ”

Mgr Dominika Polko-Zajac

„Application of the permutation test for comparing regression models ”

Mgr Magdalena Popek

„Attitudes of students of Poznan ”

Dr Aneta Ptak-Chmielewska

„Semiparametric Cox regression model in the assessment of corporate credit risk”

Mgr Angelina Rajda-Tasior

„Comparing population distributions with censored data in area of complaints”

Dr Agata Sielska, dr hab. Tomasz Kuszewski

„Fuel poverty of polish farms”

Dr inż. Jacek Stelmach

”On the dynamics of the correlation between macroeconomic variables based on petroleum raw materials”

Dr Piotr Strożek

„Information and communication technologies in Poland – regional approach”

Dr Piotr Sulewski

„Probability paper for the generalized gamma distribution”

Dr Rafał Zbyrowski

„VAR modeling housing prices in Poland”

14:00 – 15:00 - Lunch

15:00 – 19:00 - Guided tour

20:00 - Ceremonial dinner

Friday, May 13, 2016

8:00 – 8:45 - Breakfast

Session VI: Methods of statistical-financial analyses (session in Polish)

Chairperson: Doc. Ing. Eva Sodomova, PhD.

9:00 – 9:20 - Prof. dr hab. Adam Sagan, dr Justyna Brzezińska, dr Aneta Rybicka,

„Conjoint analysis based on Thurstone judgement comparison model in the optimization of banking products”

9:20 – 9:25 - Discussion

9:25 – 9:45 - Dr Jadwiga Kostrzewska, dr Maciej Kostrzewski, Prof. UEK dr hab. Barbara Pawełek, dr Krzysztof Gałuszka

„The Classical and Bayesian Logistic Regression in the Research on the Financial Standing of Enterprises after Bankruptcy in Poland”

9:45 – 9:50 - Discussion

9:50 – 10:10 - Dr hab. Agnieszka Przybylska-Mazur

”The selected method of analysis of the impact balanced budget rule on the economy”

10:10 – 10:15 - Discussion

10:15 – 10:45 - Coffee break

Session VII: Statistical methods in economic research (session in Polish)

Chairperson: Prof. dr hab. Andrzej Bąk

10:45 – 11:05 - Prof. UEP dr hab. Grażyna Dehnel, dr Tomasz Klimanek

“Disability in the National Census of Population 2002 and 2011 under Horvitz-Thompson estimation”

11:05 – 11:10 - Discussion

11:10 – 11:30 - Prof. US dr hab. Iwona Foryś, mgr Radosław Gaca

“Theoretical and practical aspects of qualitative variable descriptions of the apartments valuation multiple regression models”

11:30 – 11:35 - Discussion

11:35 – 11:55 - Dr hab. Jacek Białek

“Methods of the CPI substitution bias reduction”

11:55 – 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.konferencjajakopianska.pl/>