Conference Programme

Wednesday, September 8th, 2010

Room: 1, chairman: Jan Pelikán

13:30 Miloš Kopa
Incidence of stochastic dominance relation in financial data
13:50 Martin Branda
Solving real-life portfolio problem using stochastic programming and Monte-Carlo techniques
14:10 Michal Houda
Environmental factors in optimization of traffic line construction expenses
14:30 Vlasta Kaňková
Ramsey Stochastic Model via Multistage Stochastic Programming
14:50 Jan Voříšek
Estimating Stochastic Cusp Model Using Transition Density

15:10 - 15:40 Coffee Break

Room: 1, chairman: Karel Sladký

15:40 Jozef Baruník, Lukáš Vácha, Ladislav Krištoufek
Comovement of Central European stock markets using wavelet coherence: Evidence from intraday data.
16:00 Martin Šmíd
Dynamic model of Loan Portfolio with Levy Asset Prices
16:20 Jakub Petrásek
Optimal Portfolio and Consumption under Pure Jump Process
16:40 Jiří Haman, Petr Dostál
Evaluation of interval strategies for futures and stock trading with proportional transaction costs
17:00 Petr Dostál, Aleksandra Tarabić
Almost optimal investment strategies for small transaction costs and independent assets

Room: 2, chairman: Martin Dlouhý

13:30 Robert Hlavatý
Optimalization in stock control models with Markov property
13:50 Pavel Gežík, Ivan Brezina, Juraj Pekár
Inventory management model with return
14:10 Richard Cimler, Daniela Ponce
Solving queuing theory problems using multiagent systems
14:30 Michal Kvasnička
Agent-based Computational Model of Democratic Choice of Redistribution under (Almost) Perfect Human Mobility
14:50 Igor Krejčí
Computation of the Stocks and Consumption of Fixed Capital with use of Markov Chain

15:10 – 15:40 Coffee Break

Conference Programme

Wednesday, September 8th, 2010

Room: 2, chairman Jaroslav Ramík

15:40 Simona Hašková Pavel Kolář
A contribution to a mathematic modeling of behavior of private and institutionalized investors as observed in practice
16:00 Jitka Janová
Optimization models in agriculture and natural resources: the validation and verification process
16:20 Hana Mihalčinová
Conditions which influence performance of economic system from perspective of game theory
16:40 Jan Pelikán
On the complexity of the hybrid flowshop with adjustment
17:00 Rostislav Staněk
Frictions in the exchange process and the Essentiality of Money

Room 3, chairman: Helena Brožová

13:30 Josef Jablonský
Comparison of ranking methods in data envelopment analysis models
13:50 Jan Nevima, Jaroslav Ramík
Application of DEA for evaluation of regional efficiency of EU regions
14:10 Veronika Skočdopolová, Josef Jablonský
Multi-Criteria Evaluation of Human Development in European Countries
14:30 Martina Beránková, Milan Houška, Ludmila Dömeová
Cost and Benefit Criteria in MCDM Methods
14:50 Veronika Vilánková, Jana Kalčevová
IZAR – the multiattribute evaluation decision support

15:10 - 15:40 Coffee Break

Room 3, chairman: Josef Jablonský

15:40 Andrea Voříšková, Jan Rydval
Comparison of decision-making methods
16:00 Martin Flégl, Helena Brožová
Decision making models with fuzzy values
16:20 Pavel Smrčka, Jana Kalčevová
Implementation of single-criteria discrete methods
16:40 Jiří Mazurek
Group Decision Making in Ordinal Consensus Ranking Problem
17:00 Jiří Hofman, Ladislav Lukáš
Application of entropy for supplier-customer system complexity analysis – case studies

Conference Programme

Wednesday, September 8th, 2010

Room 4, chairman: Osvald Vašíček

13:30 Veronika Beláková
Analysis of Interactions Between Czech and Slovak Economy
13:50 Jana Hančlová, Martin Lupták̆ik, Karol Szomolányi
A VEC Model of the Czech and Slovak economies
14:10 Martin Slanicay
Structural Differences in DSGE Models with Nominal Rigidities
14:30 Tomáš Motl, Osvald Vašíček
Analysis of behaviour of small open economy in period of dramatic economic events
14:50 Jan Čapek
DSGE Model Sensitivity to Current Recession

15:10 - 15:40 Coffee Break

Room 4, chairman: Jana Hančlová

15:40 Miroslav Hloušek
Measuring output gap using New Keynesian model: application for the Czech economy
16:00 Daniel Němec, Osvald Vašíček
Estimating structural changes of the Czech economy: How convincing are the symptoms of the economic crisis?
16:20 Zdeněk Liščinský
Estimating Nonlinear Approximation of DSGE Models: the Case of Czech Economy
16:40 Vladimír Mlynarovič
Portfolio insurance methods and moving investment horizons
17:00 Jaromir Baxa
The Effects of Fiscal Policy in the Czech Republic

Conference Programme

Thursday, September 9th, 2010

Room 1, chairman: Karel Zimmermann

09:00 Vít Bubák, Evžen Kočenda, Filip Žikeš
Volatility Transmission in Emerging European Foreign Exchange Markets
09:20 Vadym Omelchenko
Elliptical Stable Distributions
09:40 Jan Kodera, Tran Van Quang
Application of Fuzzy Control on Inflation Targeting (Simple Model)
10:00 Jan Šindelář
Bayesian vector auto-regression model with Laplace errors applied to financial market data
10:20 Karel Sladký
Risk-Sensitive Ramsey Growth Model

10:40 – 11:10 Coffee Break

Room 1, chairman: Jan Kodera

11:10 Helena Myšková
An algorithm for testing T4 solvability of interval systems of linear equations in max-plus algebra
11:30 Martin Gavalec, Zuzana Němcová
Eigenproblem for Queueing Systems in Max-Plus Algebra
11:50 Agáta Bodnárová, Tomáš Fiedler, Martin Gavalec
Flow control in data communication networks using max-plus approach
12:10 Imran Rashid, Martin Gavalec
Monotone eigenspace structure of a fuzzy (max,prod)-matrix
12:30 Martin Gavalec, Hana Tomášková
Interval Eigenproblem for Circulant Matrices in Max-min Algebra

Room 2, chairman: Václava Pánková

09:00 Vladimíra Hovorková Valentová, Jiří Rozkovec
Comparison of Approaches Leading to Courses Credits Allocation Based on European Credit Transfer and Accumulation System (ECTS)
09:20 Jana Mašátová, Jana Kalčevová, Martina Kuncová, Barbora Bokšteflová, Pavel Smrčka
Comparison of the Universities from the Operational Research Point of View
09:40 Václav Urbánek, Kateřina Maršiková, Pavla Řehořová
Expected Returns on University Investment: Survey in the Czech Republic and the UK
10:00 Jana Talašová, Jan Stoklasa
Fuzzy approach to academic staff evaluation
10:20 Pavel Holeček, Jana Talašová
Designing Fuzzy Models of Multiple-Criteria Evaluation in FuzzME Software

10:40 – 11:10 Coffee Break

Conference Programme

Thursday, September 9th, 2010

Room 2, chairman: Miroslav Žižka

11:10 Blanka Zemková, Jana Talašová
Applications of Fuzzy Sets in Human Resources Management
11:30 Martin Pech, Jaroslava Smolová
Using of fuzzy entropy as a supportive method for managing the real supply chain: a case study
11:50 Ondřej Krčál
Competition, Innovation and Technology Gap
12:10 Petr Fiala
Approximations for solving network revenue management problems
12:30 Pavel Pražák
On a Dynamic Model of Revenue Maximizing Firm

Room 3, chairman: Petr Fiala

09:00 Jan Bartoška, Tomáš Šubrt
The Phases of Work Effort and the Student Syndrome Model
09:20 Zouhar Jan, Sládková Ivana
Scheduling Projects with Cyclical Structure: A Comparison of Fuzzy and Probabilistic Approaches
09:40 Hana Brůhová-Foltýnová
Estimation of the value of time in the Czech Republic using discrete choice models
10:00 Vítězslav Antoš, Roman Kvasnička
AHP in System for Project Staff Rewarding and Motivation
10:20 Jiří Beck, Ladislav Lukáš
Analytic hierarchical process and weight generation for inconsistent interval comparison matrices by eigenvalue method

10:40 – 11:10 Coffee Break

Room 3, chairman: Tomáš Šubrt

11:10 Jaroslav Ramík, Josef Vícha
Fuzzy Bi-matrix Games
11:30 Milan Horniaček
Strict Strong Perfect Equilibrium in a Bilateral Oligopoly
11:50 Iveta Bebčáková, Jana Talašová
Fuzzified Choquet integral: a way to model interacting criteria in decision making
12:10 Aleš Antonín Kuběna
Pexeso ("Concentration game") as a arbiter of bounded-rationality models
12:30 Jaroslav Mlýnek
Business Impact Analysis and Determination of Critical Information of Business Company

Conference Programme

Thursday, September 9th, 2010

Room 4, chairman: Jan Hanousek

09:00 Viktor Chrobok
On the Convergence of Czech and EU27's Net Export
09:20 Pavla Vodová
Markets of loans provided to household and their integration measured by price indicators
09:40 Šárka Lejnarová-Krkošková, Adéla Ráčková
Export analysis of selected transitive economies
10:00 Irena Szarowská
The effect of tax burden on economic growth in the European Union
10:20 Elena Mielcová
Cointegration Analysis of the Unemployment Rate Time Series – the Case of the Czech Republic, Slovakia, Poland, Austria, and Germany 1998-2009

10:40 – 11:10 Coffee Break

Room 4, chairman: Evžen Kočenda

11:10 Jan Stoklasa
Multiphase linguistic fuzzy model for the Czech emergency medical rescue services
11:30 David Martinčík, Blanka Šedivá
Macroeconomic experimental model
11:50 Veronika Miťková
The Impact of the Fleet Renewal Scheme Proposal in the Czech Republic
12:10 Daniel Stavárek
The effect of financial crisis on asymmetry of the exchange rate volatility in Central Europe
12:30 Petr Volf
On Statistical Modeling of Incidence of Competing Events, with Application to Labor Mobility Analysis

Conference Programme

Friday, September 10th, 2010

Room 1, chairman: Michal Holčapek

09:00 Milan Václavík
Extension and Reconvexification of Markowitz's Optimal Portfolio Selection Model
09:20 Martin Gavalec, Karel Zimmermann
Dual max-prod linear optimization problems
09:40 *Martin Gavalec, Karel Zimmermann*
Optimization problems with two-sided systems of linear equations over distributive lattices
10:00 Pavel Dvořák, Jan Hanousek
The determinants of retail bank fees in Central Europe
10:20 Václava Pánková
FDI and Export, Substitute or Complement?

10:40 – 11:10 Coffee Break

Room 1, chairman: Martin Gavalec
11:10 Petr Jonáš
Robust estimation of the VAR model
11:30 Michal Holčapek, Tomáš Tichý
Smoothing of FX returns by a filter based on fuzzy transform
11:50 Michal Černý, Milan Hladík
The regression tolerance quotient in data analysis
12:10 Jiri Skuhrovec
Bootstrapping Least Weighted Squares
12:30 Aleš Kresta
A modeling quality comparison of estimated Lévy models

Room 2, chairman: Jana Talašová

09:00 Martin Klicnar
Multicategorial Response Models in Logistic Regression
09:20 Ingrid Petrová
The analysis of impact of asset-holding period on the cost of capital in the context of Solvency II
09:40 Petr Gurný, Martin Gurný
Comparison of the credit scoring models in PD estimation of US banks
10:00 Tomáš Tichý
Market risk backtesting via Lévy models and parameter estimation
10:20 Jiří Havlický, Tomáš Tichý
Operational risk - bottom up approach by copulas

10:40 – 11:10 Coffee Break

Conference Programme

Friday, September 10th, 2010

Room 2, chairman: Jiří Beck

11:10 Vladislav Chýna
Clustering with Bregman divergence in factoring business
11:30 Miroslav Žižka
Quantitative Methods of Identification of Industry Clusters
11:50 Petr Gurný, Eva Pardubická, Kateřina Lasáková
Prediction of the probability of default for the portfolio of three large Czech banks
12:10 Petr Hájek
Adaptive Fuzzy Rule-Based Systems for Credit Rating Analysis
12:30 Petr Gapko, Martin Šmíd
Modeling a distribution of mortgage credit losos
12:50 Michal Tvrdoň
Regional Income Disparities in the new Member States: Decomposition and Measurement

Room 3, chairman: Ladislav Lukáš

09:00 Kristýna Ivanková
Application of isobars to stock market indices
09:20 Vítězslav Píša
An Assessment of Land Use with a Computable General Equilibrium Model for the Czech Republic
09:40 Karel Báťa
Equity Home Bias in the Czech Republic
10:00 David Hoyos, Petr Mariel, Jürgen Meyerhoff
Non-attendance in discrete choice experiments
10:20 Petr Jablonský
Modelling and measuring dependencies between zero-bond returns

10:40 – 11:10 Coffee Break

Room 3, chairman: Michael Rost

11:10 Štefan Berežný, Marek Andrejkovič
The Processing Data For Time Series Analysis
11:30 Miroslav Čulík, Jiří Valecký
Modelling daily electricity prices at Austria Energy Exchange: linear vs. non-linear (regime-switching) M-R models
11:50 Martin Dlouhý
A Classification of Simulation and Management Methods
12:10 Ladislav Lukáš
Application of empirical mode decomposition to analyze simulated financial time series

Conference Programme

Friday, September 10th, 2010

Room 3, chairman: Michael Rost

12:30 Miroslav Plevný, Petra Lavičková
Modelling of evaluation of a company investment into an information system – case study
12:50 Jana Friebelová, Ludvík Friebel
Stochastic analysis of maintenance process costs in IT industry - a case study

Room 4, chairman: Miroslav Plevný

09:00 Jana Hančlová
Output convergence amongst the NUTS 2 regions of Visegrad countries
09:20 Dagmar Škodová Parmová
*Statistic methods of multidimensional scaling used for competitiveness comp*arison
09:40 Pavel Herber, Daniel Němec
Investigating structural differences of the Czech economy: Does asymmetry of schocks matter?
10:00 Jana Klicnarová, Renata Klufová, Michael Rost, Marek Šulista
Development typology of the demographic growth in the Czech Republic
10:20 Martina Kuncová, Jana Kalčevová, Jakub Novotný, Hana Vojáčková
Multicriteria Decision in the Analysis of the Market Environment for the Notification Process of the Broadband Network Development

10:40 – 11:10 Coffee Break

Room4, chairman Martin Šmíd

11:10 Petr Kučera
Different versions of the Savings Method for the Time Limited Vehicle Problem
11:30 Jan Fábry
Optimization of Routes in Pickup and Delivery Problem
11:50 Tomáš Majer
Shortest Trail Problem with Respect to Prohibited maneuvers
12:10 Stanislav Palúch
A Vehicle Scheduling Algorithm Based on Vertex Covering by a Set of Disjoint Paths
12:30 Ladislav Beránek, Pavel Tlustý, Radim Remeš
The usage of belief functions in online auction trust model