Ekonomická fakulta
Faculty of Economics

Jihočeská univerzita v Českých Budějovicích
University of South Bohemia in České Budějovice

Conference Schedule

37th International Conference on Mathematical Methods in Economics 2019

České Budějovice | September 11–13, 2019

WEDNESDAY September 11, 2019

8:30		F	Registration
10:00	10:15	F3	Opening Ceremony
10:15	11:30	F3	*Plenary Session (chair: Miloš Kopa)*
	Ronald Hochreiter		From AI and Data Science back to Operations Research and Financial Modeling
11:30	13:00	menza	Lunch
13:00	14:40		Parallel Sessions
		F2	*C Multiple Criteria Decision Making (chair: Jaroslav Ramík)*
	Jan Rydval		Sensitivity Analysis of Priorities of Project Team Roles Using the ANP Model
	Marika Hrubešová		Is it possible to use multi-criteria decision making methods for demographic ageing typology?
	Petr Fiala		Project portfolio designing under risk
	Jaroslav Ramík		Desirable Properties of Weighting Vector in Pairwise Comparisons Matrix
		F3	*F1 Portfolio Selection (chair: Van Quang Tran)*
	Adam Borovička		Methodological framework for 'passive' and 'active' approach to the investment portfolio making
	Miloš Kopa		Second order stochastic dominance constraints in decision dependent randomness portfolio optimization problems
	Renata Dudzińska-Baryla		Problem of trade-offs between portfolio's mean, variance and skewness as a goal programming model
	Juraj Pekár		Portfolio selection model based on Drawdown risk measure with Different Inputs
	Van Quang Tran		Portfolio optimization with VaR and CVaR: the case of Gold and Euro currency
		F4	*E1 Econometric Modeling and Applications (chair: Daniel Němec)*
	Nikola Kaspříková		Cost analysis of rectifying acceptance sampling plans
	Simona Macková		Spatial Panel Data Analysis: Did the Economic Structure in Germany Changed?
	Daniel Němec		Estimating the Laffer Curve for Slovakia: A DSGE Approach
		F5	*S1 Statistical and Econometric Methodology (chair: Michal Černý)*
	Jan Kalina		Implicitly Weighted Robust Estimation of Quantiles in Linear Regression
	Jan Tichavský		A Nonparametric Bootstrap Comparison of Variances of Robust Regression Estimators
	Matúš Porázik		Statistical Inference for Logistic Model: Comparison of Alternative Approaches
	Michal Černý		Variability of interval-valued data: A refined analysis of an NP-hard problem
		F6	*T1 Transportation and Routing Problems (chair: Jan Pelikán)*
	Jan Pelikán		Vehicle routing problem with loading time window
	Dana Figurová		Cooperative Vehicle Routing Problem with non-transferable pay-off and its benefits
	Tereza Nehézová		Robust optimization approach in traveling salesman problem
	Dušan Teichmann		Transportation Problem with Time Windows
14:40	15:10	F1	Coffee Break

15:10	16:30		Parallel Sessions
		F4	*D1 Data Envelopment Analysis (chair: Jana Klicnarová)*
	Josef Jablonský		Inverse data envelopment analysis models: comparison of multi-objective optimization approaches
	Eva Štichhauerová		The Evaluation and Selection of Suppliers: DEA Approach
	Michal Pieter		Quantification of differentiating power in Network DEA
		F3	*F2 Financial Analysis (chair: Oldřich Faldík)*
	Jiří Witzany		The Problem of Back-test Overfitting in Quantitative Trading
	Stanislava Dvořáková		Analysis of multiple economic internal rate of return
	Oldřich Faldík		Analysis of unit trust funds and the creation of a descriptive model, with emphasis on the risk-factor and the return of in
		F4	*E2 Econometric Modeling and Applications (chair: Jana Klicnarová)*
	Petra Tomanová		Property and Violent Crime: Evidence from the Czech Republic
		F5	*M Miscellaneous Mathematical Techniques (chair: Emília Draženská)*
	Helena Myšková		Tolerance solvability of interval max-min matrix equations
	Jaromír Kukal		Voigt distribution and its heavy-tail modeling ability for cryptocurrencies
	Ladislav Lukáš		Dynamic AD-AS macroeconomic model of Mankiw type with generalized expectations
	Emília Draženská		Crossing numbers of join product of several graphs on 6 vertices with path using cyclic permutation
		F6	*Z1 Fuzzy Modeling (chair: Monika Molnárová)*
	Simona Hašková		Profitability Estimation of Long-Term Projects in Terms of Uncertainty of Inputs
	Aleš Kresta		Sales Prediction Applying Linguistic Fuzzy Logic Forecaster
	Ján Plavka		Weak tolerance and possible interval supereigenvectors in fuzzy algebra
	Monika Molnárová		Fuzzy interval Monge matrices with respect to robustness
16:30	17:00	F1	Coffee Break
17:00	18:30	F3	Business Meeting of the Czech Society for Operations Research
19:00	22:00	menza	Welcome Evening

THURSDAY September 12, 2019

8:30		F	Registration
8:50	10:50	F3	*PhD Student Competition*
	Petra Zýková		Dynamic efficiency analysis of German NUTS 2
	Tomáš Rusý		Interest Rate Modelling: Maximum Likelihood Estimation of One-Factor Short-Rate Models
	Petra Tomanová		Price Clustering Phenomenon
	Xiaoshan Feng		An Empirical Analysis of Macroeconomic and Bank Performance Factors Affecting Credit Risk in Banking for The Central
	Anlan Wang		Applications of Mathematical Optimization Approaches to Portfolio
	Michal Škoda		Evaluation of a Crisis Situation Based on Incomplete and Unsound Data
8:50	10:10		Parallel Sessions
		F2	*F3 Decision Making in Finance (chair: Michal Houda)*
	Adéla Špačková		Tariff analysis in a motor hull insurance portfolio
	Oldřich Faldík		Decision-making support as part of the sustainable investment in unit trust funds
		F4	*E3 Econometric Modeling and Applications (chair: Michaela Chocholatá)*
	Michaela Chocholatá		School Performance and Various Socioeconomic Factors: A GWR Approach for Slovak Data
	Petra Vašaničová		Business environment and its relations within Travel and Tourism Competitiveness Index
	Martina Kuncová		Electricity Consumption Cost for Households in the Czech Republic Based on the High and Low Tariff Rates Ratio – Optin
	Ondřej Šimpach		Analysis of production function of agricultural holdings
		F5	*N Network Models (chair: Robert Hlavatý)*
	František Koblasa		Adaptive population techniques in Evolution Algorithms
	Marek Kvet		Identification of the Maximal Relevant Distance in Emergency System Designing
	Martin Pech		The identification of the Key players in the supply chain network
	Robert Hlavatý		An alternative approach towards dealing with uncertainty in project time analysis
		F6	*O Mathematical Optimization (chair: Michal Fendek)*
	Karel Sladký		Second Order Optimality in Semi-Markov Decision Processes
	Vlasta Kaňková		Mean-Risk Optimization Problems via Scalarization, Stochastic Dominance, Empirical Estimates
	Michal Fendek		Optimality conditions in behavior optimization model of consumers in the network industries markets
10:10	10:40	F1	Coffee Break

10:40	12:00		Parallel Sessions
		F2	*D2 Data Envelopment Analysis (chair: Lucie Chytilová)*
	Miroslav Žižka		Inter-Branch Comparison of Cluster Company Performance Using Malmquist Index
	Natalie Pelloneová		Influence of Membership in the Moravian Aerospace Cluster on the Financial Performance of its Members: Malmquist
	Lucie Chytilová		Energy Efficiency Comparison of EU28 Countries Based on Various Undesirable Outputs of Air Emissions
		F4	*E4 Econometric Modeling and Applications (chair: Jaroslav Sixta)*
	Petr Volf		An application of the Cox regression model with time dependent parameters to unemployment data
	Andrea Čížků		Relationship between Output and Unemployment
	Jakub Bechný		Labour market frictions and vacancies: small open economy DSGE model
	Jaroslav Sixta		Multiplication effects of social and health services
		F5	*F4 Financial Analysis of Exchange Markets (chair: Hana Dvořáčková)*
	Jan Kodera		Determination of exchange rate returns dynamic with recurrence analysis
	Tomáš Oravec		Czech Economy under Foreign Exchange Intervention Regimes
	Michal Dominik Stasiak		Trend analysis with use of binary representation
	Hana Dvořáčková		Experimental finance: the Gender Differences in the Disposition Effect Bias
		F6	*S2 Statistical and Econometric Methodology (chair: Jiří Hozman)*
	Jiří Georgiev		Forecasting Inflation in Small Open Economies
	Stavros Athanasiadis		European insurance market analysis via functional data clustering techniques
	Vladimír Holý		A Note on Method of Moments Estimation of Ornstein-Uhlenbeck Process Using Ultra-High-Frequency Data
	Jiří Hozman		Review of several numerical approaches to sensitivity measurement of the Black-Scholes option prices
12:00	13:00	menza	Lunch
13:45	20:00		Conference Trip & Dinner (Kleť Mountain)

FRIDAY September 13, 2019

8:15		F	Registration
8:30	9:50		Parallel Sessions
		F2	*P Project Management (chair: Igor Krejčí)*
	Igor Krejčí		The Dynamics of Work Effort in Project Management
	Helena Brožová		Task threatness matrix in the Project management
	Petr Kučera		Critical mass task identification in projects
	Jan Rydval		Semantic Model of Project Management in Corporate practice
		F3	*E5 Computational Econometrics (chair: Radim Remeš)*
	Radmila Krkošková		Analysis of labour market development in the Czech Republic
	Pavel Pražák		Least Squares Method With Equality Constraints and Polynomial Approximation of Lorenz Curve
	Radim Remeš		The use of belief function theory in recommendation based on a similarity diffusion
	Renata Klufová		Local Action Groups in the Czech Republic and their assessment
		F4	*E6 Econometric Modeling and Applications (chair: Ondřej Badura)*
	Tomáš Ťoupal		Possible Statistical Comparison of Two Time Series
	Lukáš Veverka		Analysis of TV advertisement
	Ondřej Badura		Relative Income in Durable and Non-Durable Consumption Function: Cross-Sectional Study
		F5	*Z2 Fuzzy Numbers (chair: Tomáš Talášek)*
	Krzysztof Piasecki		The relation "greater than or equal to" for trapezoidal ordered fuzzy numbers
	Anna Łyczkowska-Hanćkowiak		The Jensen's ratio determined by oriented fuzzy discount factor
	Tomáš Talášek		Comparison of similarity measures for generalized trapezoidal fuzzy numbers
9:50	10:20	F1	Coffee Break
10:20	11:15	F3	*Plenary Session (chair: Petr Fiala)*
	Gustav Feichtinger		The Mathematics of Ageing
11:15	11:20	F3	Farewell Ceremony
11:20	13:00	menza	Lunch

Notes

Enjoy the conference time!

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