Program konferencji SEMPP 2023

Wtorek, 21 marca

10:15. Rozpoczęcie konferencji
Prof. Józef Pociecha

Wystąpienie JM Rektora UEK dr hab. Stanisława Mazura, prof. UEK

10:30 – 12:30, sesja 1
Prowadzenie: Prof. Józef Pociecha

1) Grzegorz Kończak, Martyna Kosińska
On testing the significance of differences in population structures based on small sample sizes

2) Krystian Szczęsny, Anna Denkowska, Stanisław Wanat
Using a copula estimated with a neural network in risk aggregation in Solvency II

3) Stanisław Wanat, Katarzyna Budny
Cantelli's inequality and its improvement for non-negative random variables in assessing Value-at-Risk

4) Marta Karaś, Michał Stachura
An econometric model for the analysis of risk spillovers in the European banking sector

14:00 – 16:00, sesja 2
Sesja poświęcona pamięci Pani Profesor Stanisławy Bartosiewicz
Prowadzenie: Prof. Andrzej Sokołowski

Krzysztof Jajuga, Józef Pociecha, Krystyna Melich

16:45 – 18:45, sesja 3
Prowadzenie: Prof. Grażyna Trzpiot

1) Joanna Dębicka, Edyta Mazurek
Identify significant changes in the ranking and structural table

2) Grzegorz Sitek
Application of the EM algorithm to the estimation of the likelihood function in financial auditing

3) Małgorzata Krzciuk
On the properties of predictors under some class of linear mixed models

4) Albert Gardoń
The Profit Volatility Reduction by Means of EuroCall Options in Container Shipping

Środa, 22 marca

9:00 – 11:00, sesja 4
Prowadzenie: Prof. Janusz Wywiał

1) Joanna Dębicka, Edyta Mazurek, Katarzyna Ostasiewicz, Stanisław Halkiewicz,
Two proposals on Thurstone method

2) Maciej Szczeciński
Quantification of orders on a set of decision variants in a problem of allocation of homogenous goods applying Multiple Criteria Decision Making methods

3) Andrzej Kościański
Selected measures of systemic risk in the context of macroprudential policy

4) Grzegorz Korbela
Influence of macroeconomics policy on life expectancy

11:30 - 13:30, sesja 5
Prowadzenie: Prof. Krzysztof Jajuga

1) Agnieszka Przybylska-Mazur
Methods of determining the fiscal targeting rules

2) Kamil Makieła, Jerzy Marzec, Andrzej Pisulewski
Technical efficiency of the crop farms under non-standard assumptions about the error term

3) Łukasz Brzezicki, Artur Prędki
Efficiency of Public Research Institutes in Poland – DEA Approach

4) Maciej Wawrzyniak
Technical efficiency of commercial banks in Central and Eastern European countries

15:00 – 16:30, sesja 6
Prowadzenie: Prof. Joanna Dębicka

1) Grażyna Trzpiot
The demographic process of society ageing

2) Agnieszka Orwat-Acedańska
Assessing forecasting abilities of spatial relational models for mortality predictions in small-area populations

3) Agnieszka Marciniuk, Beata Zmyślona
Impact of the COVID-19 pandemic on reverse annuities benefits

Czwartek, 23 marca

9:00 – 11:00, sesja 7
Prowadzenie: Prof. Jacek Osiewalski

1) Stanisław Heilpern
Study of dependence

2) Tomasz Żądło
On bootstrap algorithms in survey sampling

3) Anna Pajor, Łukasz Kwiatkowski, Justyna Wróblewska
Predictive performance of Bayesian VEC-SV-GARCH models in times of a global polycrisis

4) Łukasz Lenart, Justyna Mokrzycka
A locally fat-tailed symmetric distributions

11:30 - 13:30, sesja 8
Prowadzenie: Prof. Tomasz Żądło

1) Roman Huptas
The importance of the seasonal component estimation approach in intraday trading volume forecasting via ACV models for stock markets' data

2) Małgorzata Złotoś
On some construction of the design of experiments for multiple responses

3) Klaudia Lenart
Outlier detection using permutation methods for modeling economic phenomena

4) Stanisław Halkiewicz, Julia Janicka, Filip Jastrzębski, Natalia Kaźmierczak, Kornelia Kozaczewska, Weronika Maciosz, Zuzanna Olasek, Paweł Rychlicki
Dealing with negative observations while calculating inequalities – examining asset declarations of Polish deputies

15:00 – 17:00, sesja 9
Prowadzenie: Prof. Janusz Łyko

1) Agnieszka Rygiel
Pricing in incomplete markets

2) Marta Kornafel
Ecological preferences of households versus investments

3) Elżbieta Pliś
On diversity in Schumpeterian games

4) Ilona Ćwięczek, Agnieszka Lipieta
Mechanisms leading to equilibrium in economy with financial market

17:00. Zakończenie konferencji
Prof. Paweł Ulman