

Room G301, PhD students competition Thursday

Chair:	Jana Talašová	
Assistant:	Lucie Staňková	
Author(s): Contribution		
Aleksander Buczek	Modelling Legal Merger Time to Completion with Burr Regression	8:00
Martin Dlask	Fractional Brownian Bridge as a Tool for Short Time Series Analysis	8:15
Jakub Šnor	Similarity of Stock Market Series Analyzed in Hilbert Space	8:30
Noureddine Kouaissah	Optimal Portfolio Selection with Different Approximated Returns	8:45
Ondřej Jajkovicz	Determinants of the shadow economy in the selected European Union member countries	9:00
Vendula Beránková	OCA Index: Results for the EU's member states	9:15
Josef Janák	Fractional Brownian motion and parameter estimation	9:30
Jakub Buček	Fiscal Policy for the 21st Century: Does Barack Obama Effect the Real Economic Policy?	9:45

Coffee break 10:00–10:20

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Chair:	Jana Talašová	
Assistant:	Lucie Staňková	
Emil Adámek	The Role of Productivity in the Czech Republic: Does BalassaSamuelson Effect Still Exist?	10:20
Lucie Schaynová	A client's health from the point of view of the nutrition adviser using operational research	10:35
Jan Voříšek	Approximate Transition Density Estimation of the Stochastic Cusp Model	10:50
Jaroslav Schürer	Wavelets Comparison at Hurst Exponent Estimation	11:05
Barbora Petrová	Multidimensional stochastic dominance for discrete uniform distribution	11:20
Iva Vybíralová	The Impact of Labor Taxation on the Economic Growth	11:35
Lucie Chytilová	Banking efficiency in the Visegrad Group according to Data Envelopment Analysis	11:50

Room G302 Thursday

Chair:	Jiří Hozman	
Assistant:	Růžena Kafková	
Author(s): Contribution		
Karolína Sukupová	Modelling of an asymmetric foreign exchange rate commitment in the Czech economy. DSGE model with constraints.	8:15
Martin Branda	A chance constrained investment problem with portfolio variance and skewness criteria - solution technique based on the Successive Iterative Regularization	8:35
Tomáš Cipra	On Comparing Various EWMA Model Estimators: Value at Risk Perspective	8:55
Sigitas Vaitkevičius	The Use of Cluster Analysis for Development of Categorical Factors in Exploratory Study: Facts and Findings from the Field Research	9:15
Jiří Hozman	DG approach to numerical pricing of local volatility basket options	9:35

Coffee break 9:55–10:20

Room G302 Thursday

Chair:	Michal Koháni	
Assistant:	Růžena Kafková	
Juraj Pekár	Multiple criteria Travelling Salesman Problem	10:20
Ivan Brezina	Capacited vehicle routing problem with time restriction using minimal number of vehicles	10:40
Vladislav Zitrický	Income and price elasticity of demand for transport services in rail passenger transport in the Slovak republic	11:00
Michal Koháni	Robust design of tariff zones in integrated transport systems	11:20
Marek Kvet	Lexicographic Fair Design of Robust Emergency Service System	11:40

Room G303		Thursday
Chair:	Jaroslav Janáček	
Assistant:	Miroslav Vavroušek	
Author(s): Contribution		
Jitka Bartošová	Equivalent Scale and its Influence on the Evaluation of Relative Welfare of the Household	8:15
Martin Matějka	Mixing Mortality Data Approach Using Czech Cohort Data	8:35
Jaroslav Janáček	Designing a Robust Emergency Service System by Lagrangean Relaxation	8:55
Luboš Marek	Comparison of wages in the Czech regions	9:15
Zuzana Kiszová	Employee Selection – Case Study Applying Analytic Hierarchy Process	9:35
Coffee break		9:55–10:20

Room G303		Thursday
Chair:	Jiří Hofman	
Assistant:	Miroslav Vavroušek	
Hendrik Jähn	Selected Problems of a Performance Analysis Approach for networked Production Structures and their quantitative Solutions	10:20
Vladimír Holý	Impact of Microstructure Noise on Integrated Volatility Estimators: A Simulation Study	10:40
Pavol Budaj	Specifies the use of Taguchi's loss function in industry and service sector	11:00
Jiří Hofman	Detection of Feasible Domains of Interpolation Parameters within Generalized EOQ Type Inventory Models	11:20

Room G304		Thursday
Chair:	Jaroslav Marek	
Assistant:	Jan Boubín	
Author(s): Contribution		
Ondřej Čížek	Long-Term Effects of the Current Crisis on Output in the Czech Republic	8:15
Igor Krejčí	The simulation model of the Czech small farmer	8:35
Jaroslav Marek	Analysis in a time series of milk-yield production	8:55
Coffee break		9:55–10:20

Room G304		Thursday
Chair:	Athanasios Podaras	
Assistant:	Jan Boubín	
Athanasios Podaras	Optimum Classification Method of Critical IT Business Functions for Efficient Business Impact Analysis	10:20
Pavel Holeček	A free software tool implementing the fuzzy AHP method	10:40
Svatopluk Kapounek	Google Trends and Exchange Rate Movements: Evidence from Wavelet Analysis	11:00
Ladislav Beranek	Sentiment Prediction on E-commerce Sites Based on Dempster-Shafer Theory	11:20
Radomír Perzina	Tool for Solving Multicriteria Decision Problems with Fuzzy Elements on Alo-Group	11:40

Room G305		Thursday
Chair:	Tomáš Talášek	
Assistant:	Kristýna Brzáková	
Author(s): Contribution		
Tomáš Formánek	On the stability of spatial econometric models: Application to the Czech Republic and its neighbors	8:15
Quang Van Tran	Evaluating the ability to capture the heavy tail feature of asset returns of two alternative distributions	8:35
Helena Myšková	Interval matrix equations in extremal algebras	8:55

Tomáš Talášek	The role of distance and similarity in Bonissone's linguistic approximation method - a numerical study	9:15
Martin Navrátil	Sensitivity analysis of MACD indicator on selection of input periods combination	9:35
Coffee break		9:55–10:20

Room G305 **Thursday**

Chair:	Tomáš Tichý	
Assistant:	Kristýna Brzáková	
Marta Maľecka	Evaluation of Parametric ES Tests	10:20
Mahmoud Gad	Optimization Problems on Attainable Sets of Systems of (max,min)-Linear Equations	10:40
Ondřej Sokol	Interval data and sample variance: How to prove polynomiality on random data?	11:00
Tomáš Tichý	Evaluation of market risk models: DEA approach with changed weights	11:20

Room G306 **Thursday**

Chair:	Vlasta Kaňková	
Assistant:	Jitka Novotová	
Author(s): Contribution		
Vlasta Kaňková	A Note on Optimal Value of Loans	8:15
Krzysztof Echaust	On the extremal dependence between stock and commodity markets	8:35
Alfredo Esposito	Efficiency from the Italian Saving Banks sector and the link with banking groups	8:55
Karol Szomolányi	The Effect of Terms-of-Trade on Czech Business Cycles: A Theoretical and SVAR Approach	9:15

Coffee break **9:55–10:20**

Room G306 **Thursday**

Chair:	Karel Sladký	
Assistant:	Jitka Novotová	
Karel Sladký	Transient and Average Markov Reward Chains with Applications to Finance	10:20
Osvald Vašíček	Modelling effects of oil price fluctuations in a monetary DSGE model	10:40
Elena Mielcová	Application of Coalitional Values on Real Voting Data	11:00
Jan Kodera	Deriving a discrete growth model with endogenous technological change	11:20
Beata Gavurova	Quantification of amenable mortality in assessing health care system performance	11:40

Presentation should take 15 minutes maximum + 5 minutes of discussion.