



The 4th Scientific Conference
on
Modelling and Forecasting of Socio-Economic Phenomena
April 20 – 23, 2010, Zakopane, Poland

PROGRAMME

Tuesday April 20, 2010

- 16:30 - Departure for Zakopane by coach from the Main Building of the University
- 18:30 - Lodgings
- 19:00 – 20:00 - Supper

Wednesday April 21, 2010

- 8:00 – 8:45 - Breakfast
- 8:45 – 8:50 - Opening Address by **PROF. DR HAB. JÓZEF POCIECHA**
- 8:50 – 9:00 - Opening Address by **ROMAN NIESTRÓJ**, Rector of the Cracow University of Economics

Session I: "Multivariate Classification Methods"

Chairman of the Session: PROF. DR HAB. JÓZEF POCIECHA, Cracow University of Economics

- 9:00 – 9:45 - **PROFESSOR FRANK CRITCHLEY**, Open University, UK, **ANA PIRES, CONCEIÇÃO AMADO**, IST, Lisbona
"Principal Axis Analysis and Invariant Coordinate Selection"
- 9:45 – 10:00 - Discussion
- 10:00 – 10:45 - **PROF. DR HAB. EUGENIUSZ GATNAR**, Karol Adamiecki University of Economics in Katowice
"Classification Trees and Their Use in Discriminant Analysis"
- 10:45 – 11:00 - Discussion
- 11:00 – 11:30 - Coffee Break

Session II: "Theoretical and Methodological Aspects of Economic Research"

Chairman of the Session: PROF. DR HAB. ANDRZEJ S. BARCZAK, Karol Adamiecki University of Economics in Katowice

- 11:30 – 11:50 - **DR BEATA CIAŁOWICZ, PROF. DR HAB. ANDRZEJ MALAWSKI**, Cracow University of Economics
"Schumpeterian Evolution Stimulated by Demand - an Axiomatic Set-up"
- 11:50 – 12:00 - Discussion
- 12:00 – 12:20 - **PROF. DR HAB. VIKTOR SHEVCHUK**, Cracow University of Technology
"Modelling Trade Linkages Between CEE and "Old" EU Countries"
- 12:20 – 12:30 - Discussion
- 12:30 – 12:50 - **MGR ERIC ŠOLTĚS, PHD., MGR TATIANA ŠOLTĚSOVÁ, PHD.**, University of Economics in Bratislava
"The Regression Credibility Model and its Application"
- 12:50 – 13:00 - Discussion
- 13:00 – 13:20 - **PROF. UE DR HAB. JANUSZ ŁYKO, DR ANDRZEJ MISZTAŁ**, Wrocław University of Economics
"Proportionate Means of Distribution, or How to Divide What Is Indivisible"
- 13:20 – 13:30 - Discussion
- 13:30 – 14:30 - Lunch

Session III: "Methods of Financial Time Series Analysis"

Chairman of the Session: PROF. DR HAB. KRZYSZTOF JAJUGA, Wroclaw University of Economics

- 15:30 – 15:50 - **PROF. UMK DR HAB. TADEUSZ KUFEL**, Nicolaus Copernicus University in Torun
"Modeling the Variance of Economic Processes with a High Frequency Data"
- 15:50 – 16:00 - Discussion
- 16:00 – 16:20 - **DR PRZEMYSŁAW GARSZTKA**, Poznan University of Economics
"Liquidity Risk, Portfolio Construction"
- 16:20 – 16:30 - Discussion
- 16:30 – 16:50 - **DR HAB. JOANNA BRUZDA**, Nicolaus Copernicus University in Torun
"Efficiency Frontiers and Stability of Minimum Variance Portfolios from the WSE Across Scales:
a Wavelet Perspective"
- 16:50 – 17:00 - Discussion
- 17:00 – 17:30 - Coffee Break

Session IV: "Social Statistics Issues"

Chairman of the Session: PROF. DR HAB. IWONA ROESKE-SŁOMKA, Poznan University of Economics

- 17:30 – 17:50 - **RNDR. EVA KOTLEBOVÁ, PHD, DOC. ING. EVA SODOMOVÁ, PHD.,** University of Economics
in Bratislava
"Men's and Women's Earned Income Comparison"
- 17:50 – 18:00 - Discussion
- 18:00 – 18:20 - **PROF. RNDR. VIERA PACÁKOVÁ, PHD., ING. ĽUBICA ŠÍPKOVÁ, PHD.,** University of Economics
in Bratislava
"Quantitative Analysis of Income Disparities"
- 18:20 – 18:30 - Discussion
- 18:30 – 18:50 - **PROF. DR HAB. WANDA RONKA-CHMIELOWIEC**, Wroclaw University of Economics
"The Analysis of Changes on the Polish Insurance Market"
- 18:50– 19:00 - Discussion
- 19:00 – 20:00 - Supper

Thursday April 22, 2010

- 8:00 – 8:45 - Breakfast

Session V: "Space-Time Analysis of Economic Processes I"

Chairman of the Session: PROF. DR HAB. MIROSLAW SZREDER, University of Gdańsk

- 9:00 – 9:20 - **PROF. DR HAB. DANUTA STRAHL**, Wroclaw University of Economics
"Sectoral Employment Structure as a Criterion for Assessing Convergence in the Innovation of European
Regional Space"
- 9:20 – 9:30 - Discussion
- 9:30 – 9:50 - **PROF. DR HAB. IZABELA KUDRYCKA**, University of Finance and Management in Warsaw
"Absorption of the European Funds by Regions in 2004 – 2006 and Their Impact on Economic Growth
in Poland"
- 9:50 – 10:00 - Discussion
- 10:00 – 10:20 - **DR JACEK BATÓG**, University of Szczecin
"Structural Approach to Forecasting Regional Gross Domestic Product"
- 10:20 – 10:30 - Discussion
- 10:30 – 10:50 - **PROF. DR. HABIL. ANATOLIY I. PILYAVSKY, DR. YURIY I. MATSIV**, Lviv Academy of Commerce
"Unbiased Estimation of Ukrainian Banks Performance"
- 10:50 – 11:00 - Discussion
- 11:00 – 11:30 - Coffee Break

Session VI: "Space-Time Analysis of Economic Processes II"

Chairman of the Session: PROF. DR HAB. MAREK WALESIAK, Wroclaw University of Economics

- 11:30 – 11:50 - **PROF. ING. MICHAL FENDEK, PHD., DOC. ING. ELEONORA FENDEKOVÁ, PHD.**, University of Economics in Bratislava
"The Application of the Microeconomic Modeling in the Formation and the Protection of the Competitive Environment Under the Conditions the Antimonopoly Office of Slovakia"
- 11:50 – 12:00 - Discussion
- 12:00 – 12:20 - **DR MARCIN SALAMAGA**, Cracow University of Economics
"An Application of Correspondence Analysis in the Research of Investment Competitiveness in *Polish Voivodships*"
- 12:20 – 12:30 - Discussion
- 12:30 – 12:50 - **DR HAB. TOMASZ KUSZEWSKI, MGR AGATA SIELSKA**, University of Finance and Management in Warsaw
"On Ranking Countries by Economic Progress and Development"
- 12:50 – 13:00 - Discussion
- 13:00 – 14:00 - Poster Session

MGR JAN ACEDAŃSKI, Karol Adamiecki University of Economics in Katowice
 “Estimation of DSGE Models with Term Structure of Interest Rates”

MGR ELŻBIETA ANTCZAK, University of Łódź
 “Air Degradation Versus Economic Development in Europe. Spatial Panel Data Models”

MGR SABINA AUGUSTYN, Cracow University of Economics
 “Statistical Inference in Auditing”

DR INŻ. TOMASZ BARTŁOMOWICZ, Wrocław University of Economics
 “Forecasting Some Aspects of Real Estate Market Using Monte Carlo Simulations”

DR IWONA BĄK, West Pomeranian University of Technology, Szczecin
 “Application of Logit Models to Estimate the Probability of Selecting Tourist Trips by Pensioners and Retired Persons in Poland”

DR MARCIN BŁAŻEJOWSKI, Torun School of Banking
 “Tick Data as a Tool for Evaluating the Effectiveness of Consumer Service”

DR TADEUSZ CZERNIK, Karol Adamiecki University of Economics in Katowice
 “Expected Maximum Loss. Portfolio Optimization”

DR IŁONA CWIĘCZEK, Cracow University of Economics
 “The States of Financial Market Equilibrium in the Two Period Income Model”

DR JOANNA DĘBICKA, Wrocław University of Economics
 “General Actuarial Aspects Concerning a Policy Conditions for Multistate Insurance Contracts”

DR IWONA FORYŚ, University of Szczecin
 “Duration Analysis in the Study of Housing Mobility of Households”

DR MIECZYSLAW GRUDA, DR INŻ. MARIOLA KWASEK, Institute of Agriculture and Food Economics, Warsaw
 „Aems gaining factors in Poland and other UE countries within the limits of agri-environmental policy (modelling approach)”

MGR JADWIGA KOSTRZEWSKA, Cracow University of Economics
 “The Comparative Analysis of Number of Hours Worked By Married Women: Own-Account Workers or Paid Employees in First Quarters of 2005 and 2009 Years”

MGR PAWEŁ KUFEL, Nicolaus Copernicus University in Torun
 “Comparative Analysis of the Forecasts Based on Various Forms of Analytical Models”

MGR KAROLINA LEWANDOWSKA-GWARDA, University of Łódź
 “Spatial Seemingly Unrelated Regression – Theory and Applications”

MGR KAMIL LYKO, Wrocław University of Economics
 “Stress Testing of Credit Risk in Poland with Macroeconomic Factors”

DR MAŁGORZATA RADZIUKIEWICZ, Institute for Market, Consumption and Business Cycles Research, Warsaw
 “The Influence of Social Assistance on Income Diversity and Households Poverty Range”

DR MAŁGORZATA STEC, University of Rzeszów
 “Statistical Evaluation of Socio-Economic Changes in Podkarpackie Voivodship in 1999-2008”

DR TOMASZ SZUBERT, Poznan University of Economics
 “Income and Expenditure of Households with a Disabled Person Based on Wrzesiński District Example”

DR PIOTR TARKA, Poznan University of Economics
 “Statistical Analysis of Youth’s Value Systems in Poland and Netherlands – an Approach of t-Test and Mann - Whitney Test to LOV/RVS Scale”

MGR MICHAŁ THLON, Cracow University of Economics
 “Using Extreme Values Theory (EVT) in the Measurement of Operational Risk”

DR AGNIESZKA TLUCZAK, University of Opole
 “The Use of Fourier Analysis Models to Predict Prices of Meat in Poland”

DR PAWEŁ ULMAN, Cracow University of Economics
 “The Disability Costs in Everyday Life of Polish Households”

DR EWA WĘDROWSKA, University of Warmia and Mazury in Olsztyn
 “Expected Volume of Information on Transformation of Structures as a Measure of Dissimilarity of Structures”

MGR JUSTYNA WILK, Wrocław University of Economics
 “The Methods of Symbolic Data Analysis”

DR INŻ. RADOSŁAW WIŚNIEWSKI, University of Warmia and Mazury in Olsztyn
 “Cost-Effectiveness of Billing Betterment Levy in Poland”

DR PAWEŁ WOŁOSZYN, Cracow University of Economics
 “The Dynamics of Buyer-Seller Pairing in Online Auction Service Model”

DR JERZY ZEMKE, University of Gdańsk
 “The Management the Finances of Economic Organization in Conditions of Risk Service of the Long - Term Financial Obligations”

- 15:00 – 19:30 - Excursion
- 20:00 - Ceremonial Supper

Friday April 23, 2010

- 8:00 – 8:45 - Breakfast

Session VII: „Miscelanea”

Chairman of the Session: PROF. DR HAB. CZESŁAW DOMAŃSKI, University of Łódź

- 9:00 – 9:20 - **PROF. DR HAB. STANISŁAWA BARTOSIEWICZ**, Wrocław School of Banking
“Some Reflections on the Subjectivism in Applying Quantitative Methods to the Analyses of Socio-Economic Phenomena”
- 9:20 – 9:30 - Discussion
- 9:30 – 9:50 - **PROF. DR HAB. EWA DRABIK**, Warsaw University of Technology
“On the Application of One-Armed Bandit Problem to the Rejection of Certain Games”
- 9:50 – 10:00 - Discussion
- 10:00 – 10:20 - **PROF. DR. ING. ECKART ELSNER**, Berlin Technology University, Tour College – Jewish-American University Berlin
“The German Statistician Johann Peter Süßmilch and Poland”
- 10:20 – 10:30 - Discussion
- 10:30 – 10:50 - **DR KRYSZYNA SZAFRANIEC**, Jagiellonian University, **PROF. DR HAB. ANDRZEJ PAJĄK**, Jagiellonian University, **DR INŻ. IZABELA CICHOCKA**, University of Information Technology and Management, Rzeszów
“Correspondence Analysis as a Method for Evaluation Professional Help at Minimizing Potential Stroke Risk Factors”
- 10:50 – 11:00 - Discussion
- 11:00 – 11:30 - Coffee Break

Session VIII: “The Application of Statistical Methods in Socio-Economic Studies”

Chairman of the Session: PROF. DR HAB. JAN ZAWADZKI, West Pomeranian University of Technology, Szczecin

- 11:30 – 11:50 - **DR MONIKA PAPIEŻ**, Cracow University of Economics
“The Analysis of the Impact of Changes in GDP on Mortality in Poland in the Period 1970-2008”
- 11:50 – 12:00 - Discussion
- 12:00 – 12:20 - **ING. MÁRIA VOJTKOVÁ, PHD., RNDR. VIERA LABUDOVIČOVÁ, PHD.**, University of Economics in Bratislava
“Application of Data Mining Models in Practice”
- 12:20 – 12:30 - Discussion
- 12:30 – 12:50 - **MGR EWA WITEK**, Karol Adamiecki University of Economics in Katowice
“Finite Mixtures for Insurance Data”
- 12:50 – 13:00 - Discussion
- 13:00 – 13:15 - Summary Discussion led by **PROF. DR HAB. JÓZEF POCIECHA**
- 13:15 – 13:45 - Lunch
- 14:00 - Departure for Cracow by coach