



The 6<sup>th</sup> Scientific Conference  
on  
*Modelling and Forecasting of Socio-Economic Phenomena*  
May 15–18, 2012, Zakopane, Poland

*PROGRAMME*

**Tuesday May 15, 2012**

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

**Wednesday May 16, 2012**

- 8:00 – 8:45 - Breakfast
- 8:45 – 8:50 - Opening Address by Prof. dr hab. Józef Pociecha
- 8:50 – 9:00 - Opening Address by Authorities representative of Cracow University of Economics

*Session I: “Actual Trends of Statistical-Econometric Studies”*

*Chairman of the Session: Prof. dr hab. Józef Pociecha*

- 9:00 – 9:45 - Prof. dr. Wolfgang Polasek, Prof. Dr. Daniel Baier  
*“Forecasting Comparison of Panel Systems with Spatio-Temporal Autocorrelations”*
- 9:45 – 10:00 - Discussion
- 10:00 – 10:45 - Prof. dr hab. Tadeusz Kufel  
*“Cyclical Components in High-frequency Economic Time Series – Case Study”*
- 10:45 – 11:00 - Discussion
- 11:00 – 11:30 - Coffee Break

*Session II: “The Quantitative Methods in Economic Research”*

*Chairman of the Session: Prof. dr hab. Krzysztof Jajuga*

- 11:30 – 11:50 - Prof. dr hab. Aleksander Welfe  
*“The Influence of Structural Changes on the Structure of Cointegrated VAR Model”*
- 11:50 – 12:00 - Discussion
- 12:00 – 12:20 - Prof. dr hab. Jacek Osiewalski, mgr Krzysztof Osiewalski  
*“Long- and short-term relationships among prices on different markets – VECM with a hybrid MSV-MGARCH structure”*
- 12:20 – 12:30 - Discussion
- 12:30 – 12:50 - Prof. PK dr hab. Victor Shevchuk  
*“Remittances, Exchange Rate and the Business Cycle in the Central and East European Countries”*
- 12:50 – 13:00 - Discussion
- 13:00 – 13:20 - Dr hab. Jacek Batóg  
*“Business Cycles Convergence in the European Union”*
- 13:20 – 13:30 - Discussion
- 13:30 – 14:30 - Lunch

### *Session III: "The Quantitative Methods in Macroeconomic Research"*

*Chairman of the Session: Prof. dr hab. Andrzej Barczak*

- 15:30 – 15:50 - Mgr Emilia Gosińska, Prof. dr hab. Władysław Welfe  
*"Investment Functions"*
- 15:50 – 16:00 - Discussion
- 16:00 – 16:20 - Prof. dr hab. Izabela Kudrycka  
*"Economic Growth and Regional Development As the Effect of UE Funds Absorption"*
- 16:20 – 16:30 - Discussion
- 16:30 – 16:50 - Prof. Dr. Natalya V. Kovtun, Prof. Dr. Angela I. Ignatyuk  
*"Multidimensional Estimation of Potential of Ukrainian Economics and Modelling Ukrainian Economic Development on the Current Stage Using Ranking the Forms of Economic Activities"*
- 16:50 – 17:00 - Discussion
- 17:00 – 17:30 - Coffee Break

### *Session IV: "Demographic and Social Research"*

*Chairman of the Session: Prof. dr hab. Anatoliiy Pilyavskyy*

- 17:30 – 17:50 - JUDr. Mgr. Martina Lubyova, PhD., Doc. Ing. Eva Sodomova, PhD.  
*"Future Demographic Development and Its Implications for Educational and Migration Policies in the New EU Member States with Attention to V4"*
- 17:50 – 18:00 - Discussion
- 18:00 – 18:20 - Doc. Dr. Zinaida Palian  
*"Statistical Analysis of Population Replacement in Ukraine Taking into Account Migration"*
- 18:20 – 18:30 - Discussion
- 18:30 – 18:50 - Mgr Piotr Szczepocki  
*"Application of Functional Data Analysis to Mortality Forecasting"*
- 18:50 – 19:00 - Discussion
- 19:00 – 20:00 - Supper

## **Thursday May 17, 2012**

- 8:00 – 8:45 - Breakfast

### *Session V: "Methods for quantitative analysis of regional"*

*Chairman of the Session: Prof. dr hab. Tadeusz Kufel*

- 9:00 – 9:20 - Prof. dr hab. Danuta Strahl  
*"The Classification of European Regional Space Regarding Smart Development Pillars"*
- 9:20 – 9:30 - Discussion
- 9:30 – 9:50 - Prof. UEK dr hab. Barbara Pawelek, dr Jadwiga Kostrzewska, dr Artur Lipieta  
*"Statistical Analysis of the Structure of Expenditure on the Common Areas of Policy of the European Union"*
- 9:50 – 10:00 - Discussion
- 10:00 – 10:20 - Dr hab. Elżbieta Sobczak  
*"The Assessment of Workforce Structural Shifts Effects by Sectors of Technical Advancement in European Regions Using Shift-Share Analysis"*
- 10:20 – 10:30 - Discussion
- 10:30 – 11:00 - Coffee Break

Session VI: "Theoretical Problems of Economic Research"  
Chairman of the Session: Prof. dr hab. Eugeniusz Gatnar

- 11:00 – 11:20 - Dr Wojciech Gamrot  
"On Application of Isotonic Regression to Estimate Inclusion Probabilities for Fixed-Cost Sampling Schemes"
- 11:20 – 11:30 - Discussion
- 11:30 – 11:50 - Dr Marcin Pelka  
"On the Some Proposal of the Fuzzy Clustering Method for Interval-Valued Symbolic Data"
- 11:50 – 12:00 - Discussion
- 12:00 – 12:20 - Dr Marcin Szymkowiak  
"Robust Calibration Estimators in Surveys with Outliers"
- 12:20 – 12:30 - Discussion
- 12:30 – 14:00 - *Poster Session*
- Dr Jan Acedański  
"Specification and Predictive Abilities of Dynamic Factor Models"
- Dr Beata Bal-Domańska  
"The Assessment of Voivodships Development Applying Linear Ordering with Pattern Formula"
- Dr Barbara Batóg, dr Iwona Foryś  
"Models of Prices on the Local Housing Market"
- Mgr Maciej Beręsewicz  
"Geographically Weighted Regression in Modelling Housing Offer Prices in Poznań Using Online Data Sources"
- Dr Marcin Błazejowski  
"Valuation of Effectiveness of Model Selection Algorithms for Tourism Market"
- Mgr Justyna Brzezińska  
"Log-linear models as a way to study main effects and interactions for multidimensional contingency tables"
- Dr Alicja Ganczarek-Gamrot  
"Nonlinear Autoregression Models in Volatility Forecast on Electric Energy Market"
- Dr Anna Jędrzychowska, dr Ewa Poprawska  
"Personal Injury Claims in MTPL Insurance – Problem of Annuities"
- Dr Paweł Kufel  
"Congruent Respecification of Money Demand Models BHS and UKM1 and Model Comparison Basing on Forecasts"
- Dr Małgorzata Markowska  
"The Application of Group Dynamic Stability Measure in Space-Time Analysis of Regional Innovation"
- Dr Stanisław Matusik, dr Michał Pietrzak, dr Justyna Wilk  
"The Gravity Model as a Tool of Internal Migration Analysis in Poland in the Period of 2004-2010"
- Dr Marcin Miczka  
"Schumpeterian Growth Models"
- Mgr Elżbieta Misiewicz  
"Innovation and Economic Development of Regions in Poland - Structural Equation Modeling"
- Dr Andrzej Misztal  
"The Division of Seats in European Parliament. Comparison of Methods Based on Adjustment Functions and on Recursive Methods"
- Mgr Anna Ojrzyńska  
"The Robust Singular Value Decomposition"
- Dr Andrzej Ostrowski  
"Prospects for Polish Entry into the Euro Zone – the Analysis of Structural Shocks"
- Dr Agnieszka Przybylska-Mazur  
"Influence Monetary Decisions on Unemployment and Inflation Rates"
- Dr Aneta Ptak-Chmielewska  
"Enterprise Life Cycle in the Time of Economic Upturn and Downturn"
- Dr Małgorzata Stec  
"Analysis of Socio-Economic Development of Poviats in the Podkarpackie Voivodship in Years 1999-2010"
- Dr Tomasz Strózik  
"A Comparative Analysis of the Spatial Diversification of the Level of Living in Poland in Years 2006 and 2010"

Dr Justyna Wilk, dr Tomasz Bartłomowicz

*“Multivariate Data Analysis of Sustainable Development in Polish Voivodships on Demographic Changes”*

Mgr Wioletta Wrzaszcz

*“Application of Zero Unitarization Method with Reference Boundary System to the Estimation of the Agricultural Holdings Sustainability Level”*

- 14:00 – 15:00 - Lunch
- 15:00 – 19:30 - Excursion
- 20:00 - Ceremonial Supper

## **Friday May 18 2012**

- 8:00 – 8:45 - Breakfast

### *Session VII: “The Statistical Methods in Economic Studies I”*

*Chairman of the Session: Doc. Ing. Eva Sodomova, PhD.*

- 9:00 – 9:20 - Prof. dr hab. Anatolij Pilyavskyy  
*“Robust Nonparametric Estimation of the Efficiency and the Technical Change in Ukrainian Central Region Hospitals and Its Departments”*
- 9:20 – 9:30 - Discussion
- 9:30 – 9:50 - Doc. Mgr. Erik Šoltés, PhD., Mgr. Tatiana Šoltésová, PhD.  
*“Statistical Analysis of Influences of Relevant Factors on Occurrence of Poverty in Slovak Households Based on EU-SILC Data”*
- 9:50 – 10:00 - Discussion
- 10:00 – 10:20 - Dr Aneta Rybicka  
*“Adaptive Choice Based Conjoint Adaptive Choice Based Conjoint”*
- 10:20 – 10:30 - Discussion
- 10:30 – 11:00 - Coffee Break

### *Session VIII: “The Statistical Methods in Economic Studies II”*

*Chairman of the Session: Prof. dr hab. Iwona Roeske-Słomka*

- 11:00 – 11:20 - Dr Monika Papież, dr Sławomir Śmiech  
*“Volatility Spillover on the International Steam Coal Market”*
- 11:20 – 11:30 - Discussion
- 11:30 – 11:50 - Dr Mieczysław Gruda, dr inż. Mariola Kwasek  
*“Dynamic Macroeconomic Modelling vs. Sustainable Development of the Agricultural Sector in Poland”*
- 11:50 – 12:00 - Discussion
- 12:00 – 12:20 - Summary Discussion led by Prof. dr hab. Józef Pociecha
- 12:30 - Lunch
- 14:00 - Departure for Cracow by coach