



**The 7<sup>th</sup> Scientific Conference  
on  
Modelling and Forecasting of Socio-Economic Phenomena**

May 7 – 10, 2013, Zakopane, Poland

**PROGRAMME**

**Tuesday May 7, 2013**

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

**Wednesday May 8, 2013**

- 8:00 – 8:45 - Breakfast
- 8:45 – 8:50 - Opening Address by **PROF. DR HAB. JÓZEF POCIECHA**
- 8:50 – 8:55 - Opening Address by **PROF. DR HAB. JACEK OSIEWALSKI**
- 8:55 – 9:00 - Opening Address by **AUTHORITIES REPRESENTATIVE OF CRACOW UNIVERSITY OF ECONOMICS**

Session I: Quantitative finance

Chairperson: *prof. dr hab. Józef Pociecha*

- 9.00 – 9.45 - Dr. Andreas Buehn, Prof. Dr. Alexander Karmann, Dr. Marco Pedrotti  
*“What determines the interest margin? An analysis of the German banking system”*
- 9:45 – 10:00 - Discussion
- 10.00 – 10.45 - Prof. dr hab. Małgorzata Doman  
*“The market microstructure of stock markets: theory, models, reality”*
- 10:45 – 11:00 - Discussion
- 11:00 – 11:30 - Break

Session II: Contemporary econometric analyses

Chairperson: *prof. dr hab. Krzysztof Jajuga*

- 11:30 – 11:50 - Mgr Katarzyna Leszkiewicz-Kędzior, prof. dr hab. Aleksander Welfe  
*„Asymmetric price adjustment in the fuel market”*
- 11:50 – 12:00 - Discussion
- 12:00 – 12:20 - Prof. dr hab. Jacek Osiewalski, mgr Krzysztof Osiewalski  
*„Missing observations in daily returns – Bayesian inference within the MSF-SBEKK model”*
- 12:20 – 12:30 - Discussion
- 12:30 – 12:50 - Prof. PK dr hab. Victor Shevchuk  
*„Monetary model of exchange rate determination: evidence from the Czech Republic, Hungary and Poland“*
- 12:50 – 13:00 - Discussion
- 13:00 – 13:20 - Doc. Dr. Natalya Cherkas  
*„Structural shift in the export and industrial production effects in Ukraine”*
- 13:20 – 13:30 - Discussion
- 13:30 – 14:30 - Lunch

Session III: Modeling of economic processes I

Chairperson: Prof. dr hab. Anatolij Pilyavskyy

- 15:30 – 15:50 - Prof. Ing. Michal Fendek, PhD., prof. Ing. Eleonora Fendekova, PhD.  
“Analysis of cartel equilibrium model and guarantee the conditions of economic competition”
- 15:50 – 16:00 - Discussion
- 16:00 – 16:20 - Prof. Dr. Natalya V. Kovtun, Oksana Y. Dolinovskaya, Vitaliy V. Ignatiuk  
“Modelling the government debt under conditions of financial system stability”
- 16:20 – 16:30 - Discussion
- 16:30 – 16:50 - Prof. dr hab. inż. Ewa Drabik  
„The modelling of selected economic phenomena by means of positional game”
- 16:50 – 17:00 - Discussion
- 17:00 – 17:30 - Break

Session IV: Modeling of economic processes II

Chairperson: prof. dr hab. Andrzej Barczak

- 17:30 – 17:50 - Dr Marek Dąbrowski, dr Sławomir Śmiech, dr Monika Papież  
„The effectiveness of monetary strategies in mitigating the impact of the global financial crisis on emerging market economies”
- 17:50 – 18:00 - Discussion
- 18:00 – 18:20 - Dr Mieczysław Gruda  
„Macroeconomic assessment of sustainability in the polish agricultural with use the structural equations modeling (SEM)”
- 18:20 – 18:30 - Discussion
- 18:30 – 18:50 - Dr Marcin Salamaga  
„An Application of the Harmonic Oscillator Model to Verify Dunning’s Theory of the Economic Growth in Selected Countries of the European Union”
- 18:50– 19:00 - Discussion
- 19:00 – 20:00 - Supper

**Thursday May 9, 2013**

- 8:00 – 8:45 - Breakfast

Session V: Methods for quantitative analysis of regional

Chairperson: prof. dr hab. Jadwiga Suchecka

- 9:00 – 9:20 - Prof. dr hab. Danuta Strahl, dr Małgorzata Markowska  
„Multicriteria classification of the European regional space considering economic and social cohesion and smart growth”
- 9:20 – 9:30 - Discussion
- 9:30 – 9:50 - Prof. UMK dr hab. Elżbieta Szulc, mgr Karolina Górna, Joanna Górna  
„A  $\beta$ -convergence Analysis of European Regions. Some Re-specifications of the Traditional Model”
- 9:50 – 10:00 - Discussion
- 10:00 – 10:20 - Prof. UE dr hab. Elżbieta Sobczak  
„Smart specialization, creativity and innovation as the background of harmonious development paths construction for the European union countries”
- 10:20 – 10:30 - Discussion

10:30 – 10:50 - Dr hab. Jacek Batóg  
„Assisted Areas in West Pomeranian Voivodeship - Dynamic Analysis”

10:50 – 11:00 - Discussion

11:00 – 11:30 - Break

Session VI: Demographic and social research

Chairperson: Doc. Ing. Eva Sodomova, PhD.

11:30 – 11:50 - Prof. dr hab. Jadwiga Suchecka, mgr Maciej Jewczak  
„Methods of revealing preferences in evaluations of health programs benefits”

11:50 – 12:00 - Discussion

12:00 – 12:20 - Prof. RNDr. Viera Pacakova, PhD., Mgr Pavla Jindrova PhD, Katerina Seinerova  
„Mortality and longevity models insured population In the Slovak Republic”

12:20 – 12:30 - Discussion

12:30 – 12:50 - Doc. Dr. Zinaida Palian  
„Demographic behaviour of population in Ukraine and East Europe countries: comparative analysis and Modelling”

12:50 – 13:00 - Discussion

13:00 – 14:00 - Poster Session

Mgr Jan Acedański

„Finite sample properties of the conditional predictive ability test”

Dr Beata Bal-Domańska

„Econometric analysis of relations occurring between smart growth and social cohesion”

Dr Aleksandra Baszczyńska

„On statistical kernel tests”

Mgr Justyna Brzezińska

„Analysis of emigration in Poland with the use log-linear models”

Dr Katarzyna Brzozowska-Rup

“ On the particular construction of the SMC sampling method for Bayesian filtering ”

Dr inż. Monika Dyduch

„Prediction of demographic indicators for example the fertility rate ”

Dr hab. Iwona Forys, dr Barbara Batóg

„Application of cross-sectional and time series models in analysis and forecasting of prices on the local housing market”

Dr inż. Wojciech Gamrot

„On sample allocation when survey budget excesses are ruled out”

Mariya Kvasniy

“The integration of methods ARIMA and of leading indicators for forecast of quality of loan portfolio banking”

Mgr Marta Małecka

“ Statistical properties of duration-based VaR backtesting procedures in finite sample setting ”

Dr Małgorzata Markowska

„Reference limit system in the European regional space classification regarding innovation as smart growth pillar”

Dr Marcin Miczka

„Analysis of the production function and productivity for selected branches of polish industry - empirical verification using panel data approach ”

Dr Dorota Pekasiewicz

„Bayesian statistical tests for parameters of structural changes model with dependent Bernoulli variable ”

Dr Michał Pietrzak, dr Justyna Wilk, mgr Marcin Siekaniec

„The impact of metropolitan areas on migration phenomena in Poland - the case of southern regions”

Dr inż. Krzysztof Piontek

„Analysis of the power for some chosen VaR backtesting procedures -simulation approach”

Dr Agnieszka Przybylska-Mazur  
„Selected methods of choice of the optimal monetary policy transmission horizon”  
Dr Małgorzata Stec  
„Determinants of socio-economic development of poviats in the podkarpackie voivodship”  
Dr Alicja Wolny-Dominiak, dr Tomasz Wachowicz  
„The analysis of dyadic relationships in the negotiation process”  
Dr Alicja Wolny-Dominiak, dr Joanna Studnik  
“Quantiles for claim counts – the case study”

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

## Friday May 10 2013

8:00 – 8:45 - Breakfast

### Session VII: Methods for risk analysis

Chairperson: Prof. RNDr. Viera Pacakova, PhD.

9:00 – 9:20 - Prof. dr hab. Anatolij I. Pilyavskyy  
„Risk and efficiency in Ukrainian banks”

9:20 – 9:30 - Discussion

9:30 – 9:50 - Mgr. Tatiana Soltesova, PhD., Doc. Mgr. Erik Soltes, PhD.  
“Embedded value as the value reporting tool of the life insurance companies”

9:50 – 10:00 - Discussion

10:00 – 10:20 - Mgr inż. Kamil Łyko  
„Distribution analysis of the losses due to credit risk”

10:20 – 10:30 - Discussion

10:30 – 10:50 - Prof. UG dr hab. Jerzy Zemke  
„Verifying the reliability of statistical data used in empirical research”

10:50 – 11:00 - Discussion

11:00 – 11:30 - Break

### Session VIII: The statistical methods in economic studies

Chairperson: Prof. dr hab. Grażyna Trzpiot

11:30 – 11:50 - Dr Maria Szmuksta-Zawadzka, prof. dr hab. Jan Zawadzki  
„The application of harmonic models with compound cyclical fluctuations in forecasting missing daily data”

11:50 – 12:00 - Discussion

12:00 – 12:20 - Dr hab. Paweł Ulman, dr Agnieszka Wałęga  
„Hired Work Versus Self-Employment. Comparison of Income Distributions”

12:20 – 12:30 - Discussion

12:30 – 12:50 - Dr Sławomir Śmiech, dr Monika Papież  
„The assessment of energy security in the European Union countries in the period 2000-2010”

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