



THE 11TH PROFESSOR ALEKSANDER ZELIAS
INTERNATIONAL CONFERENCE ON
*MODELLING AND FORECASTING OF SOCIO-ECONOMIC
PHENOMENA*
MAY 9-12, 2017, ZAKOPANE, POLAND

PROGRAMME

Tuesday, May 9, 2017

- 16:00 - Departure for Zakopane by coach from the Main Building of the University
18:30 - Lodging in Conference-Recreation Center HYRNY, Piłsudskiego 20 Street, Zakopane
19:00 – 20:00 - Supper

Wednesday, May 10, 2017

- 8:00 – 8:45 - Breakfast
8:45 – 8:55 - Opening Address by Prof. dr hab. Józef Pociecha
8:55 – 9:00 - Opening Address by authorities representative of Cracow University of Economics

Invited Session (session in English)

Chairperson: prof. dr hab. Józef Pociecha

- 9.00 – 9.45 - Prof. Tadashi Imaizumi
“On how to visualize asymmetries of large proximity matrix by asymmetric MDS”
9:45 – 10:00 - Discussion
10:00 – 10:45 - Prof. dr hab. Józef Dziechciarz
“Quality of the university. Some aspects of measurement, analysis and modelling”
10:45 – 11:00 - Discussion
11:00 – 11:30 - Coffee break

Session I: Contemporary problems of statistics (session in English)

Chairperson: prof. dr hab. Krzysztof Jajuga

- 11:30 – 11:50 - Prof. Andreas Geyer-Schulz, Tino Fuhrmann, Marvin Schweitzer, Peter Kurz
“Collinearity in product configuration data”
11:50 – 12:00 - Discussion
12:00 – 12:20 - Prof. dr hab. Andrzej Sokołowski, dr Sabina Denkowska, dr Kamil Fijorek
“Separability index for cluster analysis”
12:20 – 12:30 - Discussion
12:30 – 12:50 - Prof. UEK dr dab. Jerzy Marzec, prof. dr hab. Jacek Osiewalski, dr Andrzej Pisulewski
“Economies of scope or specialization: new local measures”
12:50 – 13:00 - Discussion
13:00 – 14:00 - Lunch

Session II: Modelling economic processes (session in English)

Chairperson: prof. dr hab. Jacek Osiewalski

- 15:00 – 15:20 - Prof. dr hab. Aleksander Welfe
„Real exchange rates, US dollar and crude oil price in tripolar model”
15:20 – 15:30 - Discussion

15:30 – 15:50 - Prof. UEK dr hab. Marek Dąbrowski, dr hab. Monika Papież, dr hab. Sławomir Śmiech
„A statistically-based classification of de facto exchange rate regimes”

15:50 – 16:00 - Discussion

16:00 – 16:20 - Prof. PK dr hab. Viktor Shevchuk, dr Roman Kopych
“Symmetry of output effects of government expenditure and revenues in Ukraine”

16:20 – 16:30 - Discussion

16:30 – 17:00 - Coffee break

Session III A: Various problems of economic research (session in English)

Chairperson: prof. dr hab. Aleksander Welfe

17:00 – 17:20 - Prof. UEK dr hab. Marek Dąbrowski, dr Justyna Wróblewska
“Insulating property of the exchange rate regime in Central and Eastern European countries”

17:20 – 17:30 - Discussion

17:30 – 17:50 - Prof. dr hab. Anatolii Pilyavskyy, prof. William Aaronson Ph.D., ing. Liběna Černožorská Ph.D.
“The Visegrad group of banks. Comparative performance for the period 2009-2013”

17:50 – 18:00 - Discussion

18:00 – 18:20 - Florian Zechser Ph.D., prof. Joachim Rojahn
“A market-implied approach to measuring corporate diversification”

18:20– 18:30 - Discussion

18:30 -18:50 - Prof. dr hab. Jacek Osiewalski, mgr Beata Osiewalska
“A bivariate model of the number of children and the mother’s age at first birth”

18:50 – 19:00 - Discussion

19:00 – 20:00 - Supper

Session III B: Analysis of economic processes in the European Union (session in Polish)

Chairperson: prof. dr hab. Andrzej Sokołowski

17:00 – 17:20 - Dr Krzysztof Dmytrów, prof. US dr hab. Jacek Batóg
“Econometric analysis of productivity of capital in the European Union”

17:20 – 17:30 - Discussion

17:30 – 17:50 - Dr Katarzyna Frodyma
“Changes in the distribution of the renewable energy in the EU countries”

17:50 – 18:00 - Discussion

18:00 – 18:20 - Dr hab. Monika Papież, dr hab. Sławomir Śmiech, dr Katarzyna Frodyma
“Determinants of the renewable energy development in the EU countries. A 20-year perspective”

18:20– 18:30 - Discussion

19:00 – 20:00 - Supper

Thursday, May 11, 2017

8:00 – 8:45 - Breakfast

Session IV A: Health care statistics (session in English)

Chairperson: prof. dr hab. Anatolij Pilyavskyy

8:45 – 9:05 - Prof. dr hab. Natalya V. Kovtun, Zinaida Palian Ph.D., Igor M. Motyzuk Ph.D.
„Statistical analysis of trends and factors in cancer disease of women of reproductive age in Ukraine”

9:05 – 9:10 - Discussion

9:10 – 9:30 - Pavla Jindrová Ph.D., ing. Lucie Kopecká
„Assessment of risk factors of serious diseases in OECD countries”

9:30 – 9:35 - Discussion

9:35 – 9:55 - RNDr. Eva Kotlebová Ph.D., prof. Erik Šoltés Ph.D.,
”Application of bayesian methods in analysis of unavailability of health care in Slovakia”

9:55 – 10:00 - Discussion

10:00 – 10:20 - Ing. Lucie Kopecká, Pavla Jindrová Ph.D.
„Comparison of mortality due to critical illnesses in the EU countries”

10:20 – 10:25 - Discussion

10:25 – 10:50 - Coffee break

Session IV B: Problems of socio-economic research I (session in Polish)

Chairperson: prof. dr hab. Marek Walesiak

8:45 – 9:05 - Prof. dr hab. Grażyna Trzpiot, dr Justyna Majewska
„Application extreme value theory to model life expectancy”

9:05 – 9:10 - Discussion

9:10 – 9:30 - Prof. UEK dr hab. Marcin Salamaga
„Identifying patterns of fiscal consolidation on the example of EU countries”

9:30 – 9:35 - Discussion

9:35 – 9:55 - Prof. UEK dr hab. Stanisław Wanat, dr Krzysztof Guzik
”Dependence uncertainty and the risk diversification effect in Solvency II”

9:55 – 10:00 - Discussion

10:00 – 10:20 - Prof. UEK dr hab. Paweł Lula, mgr Urszula Cieraszevska, mgr Monika Hamerska
„Cluster analysis of research papers based on UDC codes and exploratory analysis of abstracts. Comparative approach”

10:20 – 10:25 - Discussion

10:25 – 10:50 - Coffee break

Session V A: Statistical methods and econometrics (session in English)

Chairperson: prof. dr hab. Józef Dziechciarz

10:50 – 11:10 - Prof. UEK dr hab. Daniel Kosiorowski, mgr Ewa Szlachetowska
„K-local median algorithm for functional data in empirical analysis of air pollution data”

11:10 – 11:15 - Discussion

11:15 – 11:35 - Dr Justyna Brzezińska, dr Aneta Rybicka
“Multivariate statistical analysis of air emission in EU”

11:35 – 11:40 - Discussion

- 11:40 – 12:00 - Dr Łukasz Lenart, dr Błażej Mazur
“Business cycle analysis with short time series: a stochastic versus a non-stochastic approach”
- 12:00 – 12:05 - Discussion
- 12:05 – 12:25 - Dr Roman Huptas
“Linear autoregressive volume models for point and density forecasting of trading volume from the Polish stock market”
- 12:25 – 12:30 - Discussion

Session V B: Problems of socio-economic research II (session in Polish)

Chairperson: prof. dr hab. Grażyna Trzpiot

- 10:50 – 11:10 - Prof. dr hab. Marek Walesiak
„An application of multidimensional scaling to assess the measurement and the changes in the level of social cohesion of the Lower Silesia region in the period 2005-2015”
- 11:10 – 11:15 - Discussion
- 11:15 – 11:35 - Prof. UE dr hab. Małgorzata Markowska, prof. dr hab. Danuta Strahl
“Relative Index of Enterprise Innovation Activity for Polish Provinces”
- 11:35 – 11:40 - Discussion
- 11:40 – 12:00 - Dr hab. Sławomir Śmiech, dr Kamil Fijorek, dr hab. Monika Papież
“ Volatility spillovers between food, energy, US dollar, bond and equity markets. Evidence from Diebold-Yilmaz's approach.”
- 12:00 – 12:05 - Discussion
- 12:05 – 12:25 - Prof. UEP dr hab. Grażyna Dehnel
“GREG estimation with reciprocal transformation for polish business survey”
- 12:25 – 12:30 - Discussion
- 12:30 – 13:30 - **Poster session**
- Dr Jan Acedański
„Overlapping generation models with housing: impact of the key parameters on the models' outcomes”
- Dr Adam P. Balcerzak, dr Michał Pietrzak
„Digital economy in Polish regions. Proposal of measurement via TOPSIS with generalized distance measure GDM”
- Dr Beata Bal-Domańska
„Klasyfikacja podregionów polski z uwagi na strukturę przemysłu”
- Dr hab. Jacek Białek
„Generalization of the geo-logarithmic price index family”
- Dr Justyna Brzezińska
„Multivariate statistical analysis of information society in Poland”
- Dr Marta Dziechciarz-Duda
„Socio-economic and demographic factors of Polish households' material wealth. Selected aspects”
- Prof. dr hab. Ewa Drabik
„Several remarks reverse engineering, category theory, quantum games and selected physical models using inused for the purposes of modeling of the economic phenomena”
- Dr inż. Karol Flisikowski
„A spatio-temporal approach to intersectoral labor and wage mobility”
- Prof. US dr hab. Iwona Foryś, dr Barbara Batóg
„Distance between the biggest Polish cities according to the condition of housing market in different phases of business cycle”
- Dr inż. Monika Hadaś-Dyduch
„Artificial neural networks as one of the methods mitigating the edge effect of the wavelet analysis in the study of macroeconomic indicators”

Dr Sergiusz Herman

„Industry characteristics of joint-stock companies in Poland and their bankruptcy prediction”

Mgr Mateusz Jankiewicz, prof. UMK dr hab. Elżbieta Szulc

„Situation on labour market in the medium-sized urban centres of the Kujawsko-Pomorskie Voivodeship and the problem of unemployment in the province”

Mgr Tomasz Jastrzębski

„Systemic risk in the banking sector: A practical perspective”

Dr Marta Kuc

„Spatial differences in sustainable development components in nordic regions”

Dr Marta Kuc, mgr Marta Gawlas

„Taxonomic analysis of Tourism Potential of Polish mountain counties”

Dr hab. Tomasz Kuszewski, dr Agata Sielska

„Source of data as a determinant of the assessment of agricultural producer's financial situation”

Dr Łukasz Lenart

„Exponential smoothing models with time-varying periodic parameters”

Dr Błażej Mazur

„Density forecasting performance of alternative GARCH and DCS models for daily financial returns”

Prof. UEK dr hab. Barbara Pawelek, mgr Dorota Grochowina

„Forecasting the bankruptcy of companies: the use of the random subspaces and random forests methods”

Dr Michał Pietrzak, dr Bartosz Ziemkiewicz

„Considering the use of random fields in the Modifiable Areal Unit Problem”

Mgr Dominika Polko-Zajac

„On comparing populations based on two sets of variables”

Dr hab. Agnieszka Przybylska-Mazur

„Expenditure rules in the context of a balanced budget”

Dr Aneta Ptak-Chmielewska

„Qualitative factors in statistical models used for assessing credit risk of enterprises”

Mgr Angelina Rajda-Tasior

„Selection of the risk assessment methods for industry – review and characterization”

Dr Jerzy Rydlewski, prof. UEK dr hab. Daniel Kosiorowski, dr Dominik Mielczarek

„SVM classifiers for functional data in monitoring of the Internet users behaviours”

Dr Małgorzata Stec, dr Małgorzata Wosiek

„Statistical evaluation of sustainable development of Polish voivodeships in respect of social domain”

Dr inż. Jacek Stelmach

„On the permutation extension of unit root tests”

14:00 – 15:00 - Lunch

15:00 – 19:00 - Guided tour

20:00 - Ceremonial dinner

Friday, May 12, 2017

8:00 – 8:45 - Breakfast

Session VI: Economic forecasting

Chairperson: prof. UŁ dr hab. Alina Jędrzejczak

9:00 – 9:20 - Prof.UEK dr hab. Barbara Pawełek
„Prediction of company bankruptcy in the context of changes in the economic situation “

9:20 – 9:25 - Discussion

9:25 – 9:45 - Dr Marcin Błażejowski, dr Paweł Kufel
”Forecasting macroeconomic processes using threshold autoregression. Final remarks on gretl’s Threshold_Models package”

9:45 – 9:50 - Discussion

9:50 – 10:20 - Coffee break

Session VII: Issues of social statistics

Chairperson: prof. UEP dr hab. Grażyna Dehnel

10:20 – 10:40 - Prof. UŁ dr hab. Alina Jędrzejczak, dr hab. Dorota Pekasiewicz
“Analysis of the properties of selected inequality measures based on quantiles with the application to the Polish income data.”

10:40 – 10:45 - Discussion

10:45 – 11:05 - Dr hab. Krzysztof Piontek, dr Radosław Pietrzyk, dr Paweł Rokita
“Risk measurement for goals realization in a household financial plan”

11:05 – 11:10 - Discussion

11:10 – 11:30 - Prof. UEK dr hab. Paweł Ulman
„Household income from abroad and its determinants”

11:30 – 11:35 - Discussion

11:35 – 11:55 - Dr Agnieszka Wałęga, dr Grzegorz Wałęga
„Modelling the Distribution of Loan Repayments of Households in Poland”

11:55 – 12:00 - Discussion

12:00 – 12:30 Summary Discussion led by Prof. dr hab. Józef Pociecha

12:30 – 13:30 - Lunch

13:30 - Departure for Cracow by coach