MME2020

CHANGES

to CONFERENCE PROGRAMME

MENDELU
Faculty
of Business
and Economics

CONFERENCE PROGRAMME

Wednesday, 9th September 2020

10:00-12:00 **Keynote speech**: ~~Katarina Lucivjanska~~
Peter Molnár, University of Stavanger Business School in Norway
Online attention and financial markets

18:00-22:00 **Welcome dinner** in Vida! Science center
Bus from MENDELU to VIDA! Science center: 18:00 and 18:30
Bus from VIDA! Science center to MENDELU: 21:00 and 22:00

Bus will be waiting in front of building A.

Thursday, 10th September 2020

14:15 Meeting time for the BRNO CITY CENTER TOUR – in front of the entry to the Labyrinth underneath Zelný trh

KEYNOTE SPEAKERS

Peter Molnár

Associate Professor at University of Stavanger Business School in Norway

Peter Molnár is an Associate Professor at University of Stavanger Business School in Norway. He has a PhD in Finance from Norwegian School of Economics. His research is focused on various aspects of financial markets. He has published over 45 publications in journals such as Journal of Banking and Finance, Journal of Economic Behaviour and Organization, Journal of Economic Dynamics and Control, Journal of International Financial Markets, Institutions and Money and others. He serves as an associate editor in the European Journal of Finance.

PARALLEL SESSIONS II.

SESSION II–B: Economic Development
Chair of the session: František Ostřížek
Room: Q23

Nastaran Ansari, Adriaan Van Zon and Olaf Sleijpen: Optimal path of transition to clean technologies (online)

~~**Simona Hašková**: Estimation of Long-Term Projects in Terms of Uncertainty of Inputs (online)~~

Andrea Furková: R&D Spillover Effects: Impact of R&D expenditure in the business sector on innovation activities (online)

Jan Hanousek, Jr.: Political Insider Trading: A narrow versus comprehensive approach (online)

Lukáš Frýd and **Filip Hron**: The long–term relationship between military expenditure and economic growth the NATO countries.

Oldřich Trenz, Zuzana Chvátalová, Jitka Sládková, Oldřich Faldík and **František Ostřížek**: Modelling Sustainable Investment

SESSION II–D: Risk Measuring and Optimization
Chair of the session: Karel Sladký
Room: Q28

Michal Dominik Stasiak and Krzysztof Piasecki: A new approach to investment risk assessment in HFT systems (online)

Radmila Krkošková: Default Rate in the Sector Information and Communication Activities in the Czech Republic (online)

Kateřina Nováková and **Petra Tomanová**: Risk Measures Prediction and Its Sensitivity to the Refit Step: A Score-Driven Approach (online)

Ladislav Lukas: Simulation of an invetory model by stochastic differential equation using sw Mathematica **(online)**

Xiaoshan Feng: Efficiency of Credit Risk Management of Selected Commercial Banks in The Czech Republic

Karel Sladký: Risk-Sensitivity and Average Optimality in Markov and Semi-Markov Reward Processes

PARALLEL SESSIONS III.

SESSION III–B: Optimization Techniques
Chair of the session: Dusan Teichmann
Room: Q23

~~Ivo Martiník: Resource-Workflow Petri Nets with Time Stamps and Their Using in Process Management (online)~~

Lenka Kontrikova, Michal Dorda, Jiří Hořínka and Martin Kubáň: Application of network analysis methods to the process of preparing the operation of a new connection flight for passenger transport

Tereza Sedlářová Nehézová: Robust optimization approach in Chinese postman problem

František Zapletal: On Importance of Performance Values for Preference Degrees in PROMETHEE

Dušan Teichmann, Michal Dorda, Denisa Mockova, Pavel Edvard Vancura, Vojtech Graf and Ivana Olivkova: Minimising Number of Shunting Tracks at Tram Turning Loops

PARALLEL SESSIONS IV.

SESSION IV–B: Economic Growth
Chair of the session: Jan Kodera
Room: Q23

Vaclava Pankova: Capital Mobility in V4 Economies (online)

Jiří Georgiev: Hierarchical Forecasting of GDP **(online)**

Lenka Roubalová: The Time Augmented Cobb-Douglas Production Function as a Tool of the Potential Output Estimation

Nikola Soukupová, Jana Klicnarová and Markéta Adamová: Implications of population aging for economic growth in V4 countries

Jan Kodera and Quang Van Tran: A modified Kaldor-Kalecki model and its impulse response analysis

PARALLEL SESSIONS IV.

SESSION IV–D: Simulation Modeling
Chair of the session: Lenka Viskotová
Room: Q28

Anna Łyczkowska-Hanćkowiak, **Krzysztof Piasecki**, Ewa Roszkowska and Tomasz Wachowicz: An imprecise image of Principal's preferences determined for INSPIRE negotiation support systems (online)

Ladislav Beranek and Radim Remeš: Network analysis of intermediaries in ecommerce

Jiří Mazurek and Zuzana Neničková: Occurrence and Violation of Transitivity of Preferences in Pairwise Comparisons

František Koblasa, Miroslav Vavroušek and František Manlig: Selection strategies in Evolution algorithms and Biased selection with incest control

Lenka Viskotová, David Hampel and Lenka Roubalová: Estimation of Selected Production Functions Using Starting Parameters Given by Stochastic Funnel Algorithm

PARALLEL SESSIONS V.

SESSION V–A: Finance **II.**
Chair of the session: ~~Jaromír Kukal~~ **Quang Van Tran**
Room: Q15

Krzysztof Piasecki and **Anna Lyczkowska-Hanckowiak**: Approximation of oriented Behavioural Present Value by trapezoidal oriented fuzzy number (online)

Aleksandra Wójcicka-Wójtowicz: Can experts' knowledge in eNS Inspire inspire efficient classification of potential debtors? (online)

Juraj Pekár and Mário Pčolár: Analysis of the empirical distribution of daily returns of DJIA index and possibilities of using selected distributions (online)

Marek Zinecker, Michał Bernard Pietrzak, Tomáš Meluzín and Adam P. Balcerzak: Interdependencies among the Polish capital market and the markets of Germany and the United States in the years 1998–2019 (online)

Jaromír Kukal and **Quang Van Tran**: Modeling FX Rate with a Novel Heavy Tail Distribution

PARALLEL SESSIONS V.

SESSION V–B: Applied Economics
Chair of the session: Jan Hanousek
Room: Q23

Dana Říhová: Amortization Schedule via Linear Difference Equations

~~Petra Kašparová: A Case Study: The Involvement of Business Intelligence in Selected Companies~~

Petr Hrobař and Vladimír Holý: Spatial Analysis of the Flat Market in Prague

Tomáš Kala and Arnošt Komárek: Evaluation of an AFT Model for Misclassified, Interval-censored Data in an Economical Setting

Stephen P. Ferris, **Jan Hanousek** and Jiri Tresl:Corporate Profitability and the Global Persistence of Corruption

SESSION V–C: Operations Research II
Chair of the session: David Hampel
Room: Q22

David Ramsey: On the Effect of Errors in Pairwise Comparisons during Search Based on a Short List (online)

~~František Zapletal: On Importance of Performance Values for Preference Degrees in PROMETHEE~~

Martin Dlouhý: Health System Efficiency and the COVID-19 Pandemic

Jitka Janová: Verification and validation of the dynamic optimization model for forest conversion management

David Hampel and Lenka Viskotová: Actual Revision of Cost and Revenue Functions for Reforestation System in Drahanska Highlands

PARALLEL SESSIONS VI.

SESSION VI–B: Behavioral Economics and Finance
Chair of the session: Svatopluk Kapounek
Room: Q23

~~Jan Hanousek, Jr.: Political Insider Trading: A narrow versus comprehensive approach (online)~~

Hana Dvořáčková: GUHA Method Application in Behavioral Finance Focusing on the Length of Trade

Radoslav Lacko: Volatility of American Stock Indexes during the Corona crisis period

Jiří Hozman and **Tomáš Tichý**: Numerical pricing of American lookback options with continuous sampling of the maximum

Roman Horváth and **Svatopluk Kapounek**: Measuring Financial Market Uncertainty in the U.S.