

Room 107	Chair: Jaromír Kukul	9:00 – 10:40
O. Trenz, E. Kassem, S. Formánková, J. Kolomazník and O. Faldík	Modeling of ESG factors influence on both long term risk management and return on investment	9:00
S. Dvořáková and P. Jiříček	Simulation of investment project internal rate of return	9:20
M. Miśkiewicz-Nawrocka	The TMAI measure versus chosen measures of deterministic chaos. The comparison of investment strategies	9:40
A. Špačková	Claim frequency models in vehicle insurance based on GLM	10:00
J. Kukul and Q. Van Tran	Modeling heavy tail property of financial asset returns with skewed generalized t-distribution	10:20
Room 108	Chair: Jan Pelikán	9:00 – 10:40
F. Koblasa and M. Vavroušek	Bin packing and scheduling with due dates	9:00
V. Holý and O. Sokol	Interval Estimation of Quadratic Variation	9:20
M. Dvořák and P. Fiala	Parameter estimation of regression model with quantized variables	9:40
M. Smid and V. Kozmík	MS++ - a C++ software package for solving multi-stage stochastic problems	10:00
J. Pelikán and J. Fábry	Three-dimensional rectangular packing problem	10:20
Room 109	Chair: Martin Dlouhý	9:00 – 10:40
M. Tejkal, B. Mikulášková and J. Neubauer	Probability Distribution of Military Expenditure	9:00
G. Sitek	Application of two distributions mixture to testing hypothesis in auditing	9:20
J. Bartošová and V. Bína	Differences in income distribution given by the structure of household	9:40
A. Baszczyńska	Histogram Bin Width Selection Methods Implemented in Kernel Density Smoothing Parameter Selection	10:00
M. Dlouhý	Measuring the Changes in Resource Capacity and Resource Distribution: A Health Care Example	10:20
Room 110	Chair: Ladislav Lukáš	9:00 – 10:40
S. Tvrz, J. Tonner and O. Vašíček	Behavior of the Czech small open economy in the conditions of occasionally binding constraints	9:00
R. Krkošková	Analysis of the Slovak economy using VAR models	9:20
Z. Kučerová, J. Poměnková and E. Klejmová	Financial Cycle and Business Cycle Interactions vs. Quantitative Easing	9:40
E. Komárková and V. Reichel	The effects of fiscal policy shocks in Czech and German economy: SVAR model with graphical modeling approach	10:00
T. Meluzín, M. Faldziński, M. Zinecker, M. B. Pietrzak and A. P. Balcerzak	The use of tests LRuc, LRind, LRcc on example of estimation of the Value-at-Risk for WIG, DAX and DJIA indices	10:20