



WARSAW UNIVERSITY OF LIFE SCIENCES
- SGGW

FACULTY OF APPLIED INFORMATICS AND MATHEMATICS
DEPARTMENT OF ECONOMETRICS AND STATISTICS



**19TH INTERNATIONAL CONFERENCE
ON
QUANTITATIVE METHODS IN ECONOMICS 2018**

CONFERENCE PROGRAMME

Warsaw, 18 – 19 June 2018

HONORARY PATRONS:

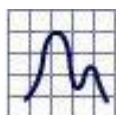


RECTOR OF WULS-SGGW PROFESSOR WIESŁAW BIELAWSKI
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STATISTICS POLAND

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INSTITUTE OF ENVIRONMENTAL PROTECTION
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CONFERENCE ORGANISING COMMITTEE:

- Michał Gostkowski
- Stanisław Jaworski
- Grzegorz Koszela
- Sylwia Łaba
- Luiza Ochnio – Chair
- Dominik Sieradzki
- Agnieszka Tekień
- Dominika Urbańczyk

Venue: Faculty of Applied Informatics and Mathematics, Nowoursynowska 159,
02-776 Warsaw, Building 34, 3rd floor, Aula IV

FIRST DAY - MONDAY, 18.VI.2018	
9.15 - 10.30	Registration
10.30 - 10.40	Opening of the Conference: Welcome Speech, Luiza Ochnio, Conference Organising Committee Chair Opening Welcome, Bolesław Borkowski, Scientific Committee Chair
10.40 - 11.40	Plenary Session I Aula IV Chair: Bolesław Borkowski, Paolo Gajo
10.40 – 10.55	Marek Rocki, SGH Warsaw School of Economics, Poland Krystian Szczepański, National Research Institute, Poland
10.55 – 11.10	Yuriy Kondratenko, Black Sea National University, Ukraine DESIGN AND OPTIMIZATION OF FUZZY SYSTEMS FOR INCREASING EFFICIENCY OF THE CONTROL AND DECISION-MAKING PROCESSES
11.10 – 11.25	Vassilis Kostoglou, Alexander Technological Educational Institute of Thessaloniki, Greece USING DEA TO EVALUATE THE PERFORMANCE OF EUROPEAN AIRLINES
11.25 – 11.40	Marina Solesvik, Nord University, Norway ENTREPRENEURSHIP EDUCATION AND ENTREPRENEURIAL INTENTION: IMPACT OF NATIONAL CULTURE
11.40 - 12.00	Coffee Break and Poster Session: Pornsiri Suebpongsang, Luiza Ochnio, Grzegorz Koszela, Chiangmai University, Thailand FOOD PREFERENCES IN ASIA Jurate Savickiene, Aleksandras Stulginskis University, Lithuania METHODOLOGY FOR THE ASSESSMENT OF ECONOMIC VIABILITY OF FAMILY FARM Jurgita Baranauskiene, Aleksandras Stulginskis University, Lithuania MULTI-CRITERIA METHODS FOR PUBIC PROJECTS EVALUATION Mariola Chrzanowska, Iwona Pomianek, SGGW Warsaw University of Life Sciences, Poland A MULTIDIMENSIONAL ANALYSIS OF THE LIVING CONDITIONS IN THE DISTRICTS OF MAZOWIECKIE PROVINCE IN THE YEARS 2005-2015 Katarzyna Miszczyńska, University of Lodz, Poland TECHNICAL EFFCIENCY OF PUBLIC HOSPITALS IN POLAND Piotr Miszczyński, University of Lodz, Poland PRZYKŁAD WYKORZYSTANIA ANALIZY WSKAŹNIKOWEJ W OCENIE PROJEKTU INWESTYCYJNEGO W BANKU Dominik Sieradzki, SGGW Warsaw University of Life Sciences, Poland NETWORK ANALYSIS OF SCIENTIFIC CO-OPERATION BETWEEN FACULTIES AT WARSAW UNIVERSITY OF LIFE SCIENCES

12.00 - 13.15	Plenary Session II Aula IV Chair: Yuriy Kondratenko
12.00 - 12:15	Agnieszka Gehringer, University of Göttingen, Germany UNDERSTANDING LOW INTEREST RATES
12.15 - 12.30	Petro Hrytsiuk, National University of Water and Environmental Engineering, Ukraine OPTIMIZING THE PORTFOLIO OF FINANCIAL ASSETS DIFFERENT APPROACHES TO ASSESS RISK
12.30 - 12.45	Francesca Greselin, Alina Jędrzejczak, University of Milano-Bicocca, University of Lodz, Italy ANALYZING AND COMPARING GENDER GAP IN POLAND AND ITALY
12.45 - 13.00	Nicholas Olenev, Russian Academy of Sciences, Russia IDENTIFICATION OF AN AGGREGATE PRODUCTION FUNCTION WITH A LIMITED AGE OF PRODUCTION CAPACITY
13.00 - 13.15	Vasily Dikussar, Russian Academy of Sciences, Russia IMAGE PATTERN ANALYSIS WITH IMAGE POTENTIAL TRANSFORM
13.15 - 14.30	Lunch break
14.30-15.30	Plenary Session III (dedicated to prof. Zbigniew Binderman) Aula IV Chair: Hanna Dudek
14.30-14.40	Bolesław Borkowski, SGGW Warsaw University of Life Sciences, Poland DOROBEK NAUKOWY I DYDAKTYCZNY PROF. DR HAB. ZBIGNIEWA BINDERMANA
14.40-15.10	Zbigniew Binderman, SGGW Warsaw University of Life Sciences, Poland ZAGADNIENIA POPRAWNIE POSTAWIONE W BADANIACH EKONOMICZNYCH
15.10-15.20	Karol Kukuła, University of Agriculture in Krakow, Poland ZBYNIO DAWNIEJ I DZIŚ
15.20-15.30	Wiesław Szczesny, SGGW Warsaw University of Life Sciences, Poland WKŁAD PROF. BINDERMANA W ROZWÓJ METOD PORZĄDKOWANIA LINIOWEGO OBIEKTÓW OPISANYCH WIELOMA ATRYBUTAMI
15.30-16.00	Coffee break

16.00-17.15	Session IVa Aula IV Chair: Waclaw Szymanowski
16.00-16.15	Waclaw Szymanowski, The University of Warmia and Mazury in Olsztyn, Poland PRÓBA POMIARU GOSPODARKI OPARTEJ NA WIEDZY DLA POLSKI 2009-2015
16.15-16.30	Stanisław Gędek, Rzeszow University of Technology, Poland PRICE LINKAGES ON THE EUROPEAN LAMB MARKET. AN ECONOMETRIC ANALYSIS
16.30-16.45	Marcin Halicki, Tadeusz Kwater, University of Rzeszów, Poland THE FOSTER-HART FORMULA WITH VARIOUS CONSTRAINTS FOR COMPLEX CASES OF COMPLEX DISTRIBUTION PROJECTS
16.45-17.00	Jarosław Becker, Ryszard Budziński, Jacob of Paradies University, University of Szczecin, Poland A SYNERGY OF METHODS IN A HYBRID DECISION SUPPORT SYSTEM
17.00-17.15	Przemysław Szczuciński, The Jacob of Paradies University, Poland ANALIZA LOKALNYCH ZALEŻNOŚCI PRODUKCJI NA PRZYKŁADZIE POWIATÓW WOJEWÓDZTWA LUBUSKIEGO
19.00 -	Conference dinner
16.00-17.15	Session IVb Room 3/40 Chair: Ewa Syczewska
16.00-16.15	Ruslan Motoryn, Lublin University of Technology, Poland USE OF GROSS REGIONAL PRODUCT IN INTERREGIONAL ANALYSIS OF ECONOMIC DEVELOPMENT (ON THE EXAMPLE OF UKRAINE)
16.15-16.30	Łukasz Nitecki, University of Lodz, Poland OPTIMAL GOVERNMENT INVESTMENTS AND ECONOMIC GROWTH - RESEARCH CONCEPT
16.30-16.45	Henryk Gurgul, Robert Syrek, AGH University of Science and Technology, Jagiellonian University, Poland DEPENDENCE STRUCTURES OF VOLATILITY AND ILLIQUIDITY
16.45-17.00	Emilia Tomczyk, SGH Warsaw School of Economics, Poland ANALYSIS OF OWNERSHIP STRUCTURE OF POLISH RESEARCH AND DEVELOPMENT SECTOR WITH POWER INDICES

17.00-17.15	Henryk Gurgul, Łukasz Lach, AGH University of Science and Technology, Poland A NEW APPROACH TO APPROXIMATING THE ACCELERATOR PART IN DYNAMIC INPUT–OUTPUT MODELS
19.00 -	Conference dinner
16.00-17.15	Session IVc Room 3/82 Chair: Karol Kukuła
16.00-16.15	Anna Siwek-Skrzypek, Cracow University of Economics, Poland CONTAGION EFFECT ON THE CRYPTOCURRENCY MARKET
16.15-16.30	Dorota Jegorow, The John Paul Catholic University of Lublin, Poland IDENTIFICATION OF DEMAND FOR SUBSIDIES AS A SEASONAL PHENOMENA
16.30-16.45	Ewa Wycinka, University of Gdańsk, Poland APPLICATION OF COMPETING RISKS MODELS TO CREDIT RISK ASSESSMENT
16.45-17.00	Robert Perdał, Adam Mickiewicz University in Poznań, Poland USING CLUSTER ANALYSIS AND TECHNIQUE OF RANDOM FOREST IN THE CLASSIFICATION OF COMMUNES IN POLAND ON THE SCALE OF SOCIO-ECONOMIC DEVELOPMENT
17.00-17.15	Anna Sączewska-Piotrowska, University of Economics in Katowice, Poland TERRITORIAL DIVISION AND INCOME AFFLUENCE ANALYSIS USING TWO-LEVEL LOGIT MODELS
19.00 -	Conference dinner

SECOND DAY - TUESDAY, 19.VI.2018

10.00-11.30	Session Va Aula IV Chair: Joanna Landmesser
10.00-10.15	Magdalena Barska, SGH Warsaw School of Economics, Poland SURVEY RESPONSE ANALYSIS ON ENTREPRENEURS' PREFERENCES TOWARDS ADVANCED DATA ANALYSIS METHODS
10.15-10.30	Paweł Rubach, Ryszard Szupiluk, SGH Warsaw School of Economics, Poland FILTRATION OF FINANCIAL TIME SERIES USING NON-NEGATIVE MATRIX FACTORIZATION METHODS
10.30-10.45	Jacek Bednarz, Mariola Chrzanowska, The John Paul Catholic University of Lublin, SGGW Warsaw University of Life Sciences, Poland USING TAXONOMIC MEASURE AS A POLICY TOOL: THE CASE OF THE MACROECONOMIC STABILIZATION PENTAGON
10.45-11.00	Wioleta Sobczak, SGGW Warsaw University of Life Sciences, Poland PRZESTRZENNE RELACJE CENOWE NA RYNKACH HURTOWYCH OWOCÓW I WARZYW
11.00-11.15	Agnieszka Tekień, SGGW Warsaw University of Life Sciences, Poland CONJOINT ANALYSIS - HOW THE SELECTION OF ATTRIBUTES AFFECTS RESEARCH RESULTS?
11.15-11.30	Patrycja Ozga, University of Agriculture in Krakow, Poland COMPARISON OF THE RANKING RESULTS OF THE MUNICIPAL WASTE MANAGEMENT STATUS OBTAINED BY THE RANGE METHOD IN CONFRONTATION WITH SELECTED LINEAR METHOD
11.30-11.45	Coffee break
10.00-11.15	Session Vb Room 3/40 Chair: Wiesław Szczesny
10.00-10.15	Arkadiusz Orzechowski, SGH Warsaw School of Economics, Poland WYCENA ASYMETRYCZNYCH OPCJI LOGARYTMICZNYCH ZA POMOCĄ TRANSFORMATY FOURIERA
10.15-10.30	Marcin Dudziński, Konrad Furmańczyk, SGGW Warsaw University of Life Sciences, Poland SOME PROPOSAL OF THE TEST FOR A RANDOM WALK DETECTION AND ITS APPLICATION IN THE STOCK MARKET DATA ANALYSIS

10.30-10.45	Marek Kociński, SGGW Warsaw University of Life Sciences, Poland ON TRADING STOCKS WITH TRANSACTION COSTS
10.45-11.00	Dominik Sieradzki, Wojciech Zieliński, SGGW Warsaw University of Life Sciences, Poland EXAMPLE OF APPLICATION OF OPTIMAL SAMPLE ALLOCATION CONSIDERING SAMPLING COSTS
11.00-11.15	Dominika Urbańczyk, Joanna Landmesser, SGGW Warsaw University of Life Sciences, Poland NON-PARAMETRIC SURVIVAL ANALYSIS OF ENTERPRISES IN THE MAZOWIECKIE VOIVODSHIP
11.15-11.45	Coffee break
10.00-11.15	Session Vc Room 3/82 Chair: Monika Krawiec
10.00-10.15	Eneida Permeti, University of Tirana, Albania HOW DOES PUBLIC DEBT AFFECT ECONOMIC GROWTH IN ALBANIA
10.15-10.30	Blertha Mjeda, University of Tirana, Albania UNCERTAINTY ANALYSES IN ALBPETROL COMPANY
10.30-10.45	Katarzyna Korcz, SGGW Warsaw University of Life Sciences, Poland CONTEMPORARY CHALLENGES AND DIRECTIONS OF DEVELOPMENT OF THE NATURAL GAS MARKET IN POLAND
10.45-11.00	Ahmed BenSaïdaa, Adnene Ajimia, University of Sousse, Tunisia SWITCHING REGIME RISK SPILLOVER IN GLOBAL FINANCIAL MARKETS
11.00-11.15	Walaa Al-jaff Koya, prof.Muiead, Koya University Iraq-Kurdistan THE RELATION BETWEEN LINEAR PROGRAMMING MODEL OF TRANSPORTATION MODEL TO SOLVE PROBLEM IN PRACTICE WITH SENSITIVITY ANALYSIS
11.15-11.45	Coffee break

11.45-13.00	Session VI Aula IV Chair: Bolesław Borkowski
11.45-12.00	Sebastian Jarzębowski, SGGW - Warsaw University of Life Sciences, Poland FACTORS DETERMINING EU – SOUTH KOREA AGRICULTURAL TRADE
12.00-12.15	Yochanan Shachmurove, The City College of The City University of New York, USA INTERNATIONAL TRADE BETWEEN BRAZIL AND POLAND
12.15-12.30	Elisabetta Marzano, University of Naples Parthenope, Italy TBA
12.30-13.00	Closing Speech dr Andrzej Karpio, Head of Department of Econometrics and Statistics, SGGW Warsaw University of Life Sciences, Poland
13.00-14.00	Lunch break

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