

Spring Workshop in Quantitative Methods and Risk

*Host: Wydział Nauk Ekonomicznych i Zarządzania WNEiZ – Faculty of Economics and Management,
University of Szczecin*

Friday, 31 May 2013 – Saturday, 1 June 2013



HUMBOLDT-UNIVERSITÄT ZU BERLIN





Location: Room 127, WNEiZ

Friday, 31 May 2013

8.45-9.00 Registration

9.00-9.15 Welcome remarks – prof. Tomasz Bernat, Vice-Dean of WNEiZ and prof. Wolfgang Härdle, Director of the Ladislaus von Bortkiewicz Chair of Statistics at Humboldt University and Coordinator of the "Collaborative Research Center 649: Economic Risk".

Session 1

9.15-9.45 *Discriminant analysis with spatial autocorrelation: Some Practical Application*

Jacek Batóg

9.45-10.15 *CoVaR in very high dimensions*
Wolfgang Härdle

10.15-10.45 *Measuring knowledge-based economy*
Dominik Rozkrut (Chair)

10.45-11.15 Coffee break: Refreshments

Session 2

11.15-11.45 *Empirical Analysis of Control Premium on Polish Capital Market within Years 1995-2009*

Katarzyna Byrka

11.45-12.15 *Financial safety net, shareholder structure and risk in Central European banks*

Dorota Skala

12.15-12.45 TBA
Ostap Okhrin (Chair)

12.45-13.45 LUNCH



Session 3

- 13.45-14.15 *TBA*
Brenda Lopez-Cabrera
- 14.15-14.45 *From the research on standards of living in the European Union. Taxonomic approach*
Christian Lis
- 14.45-15.15 *The Examination of the Efficiency of Polish Public Sector Entities on the Example of Public Prosecutor's Offices*
Małgorzata Guzowska (Chair), Tomasz Strąk
- 15.15-15.45 **Coffee break: Refreshments**

Session 4

- 15.45-16.15 *Interpolating and Forecasting Chinese Temperature: A Comparison of Statistical Approaches*
Xiaofeng Chao
- 16.15-16.45 *Risk Patterns and Correlated Brain Activities*
Piotr Majer
- 16.45-17.15 *"Some problems of the valuation of football enterprises"*
Sebastian Majewski (Chair)
- 20.00 **Workshop dinner** – Stara Komenda Brewery, Szczecin

Saturday, 1 June 2013

Session 1

- 9.00-9.30 *The Baltic Sea Region Partnership Platform for Gender & Economic Growth*
Marta Hozer
- 9.30-10.00 *Employment Growth in Zachodniopomorskie Region: Shift-share Analysis*



Barbara Batóg

10.00-10.30 *New Estimation on NAIRU*
Weining Wang (Chair)

10.30-11.00 **Coffee break**

Session 2

11.00-11.30 *Forecasting of demand in a company with respect to frequency of sales*
Mariusz Doszyń, Krzysztof Dmytrów

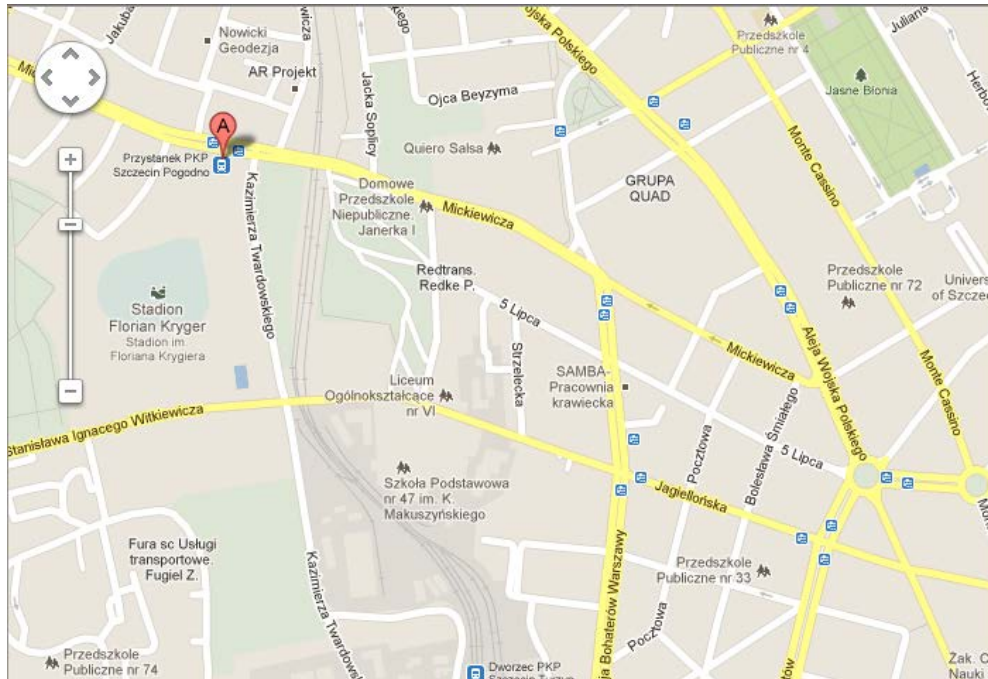
11.30-12.00 *Efficient and Sparse Estimation of Copula-Based Models for Multivariate Time Series*
Alexander Ristig

12.00-12.30 *Mortality functions on upper quantiles*
Magda Mojsiewicz (Chair)

12.30-13.00 **Conclusions and general discussion**

12.00-13.30 **LUNCH and farewell**

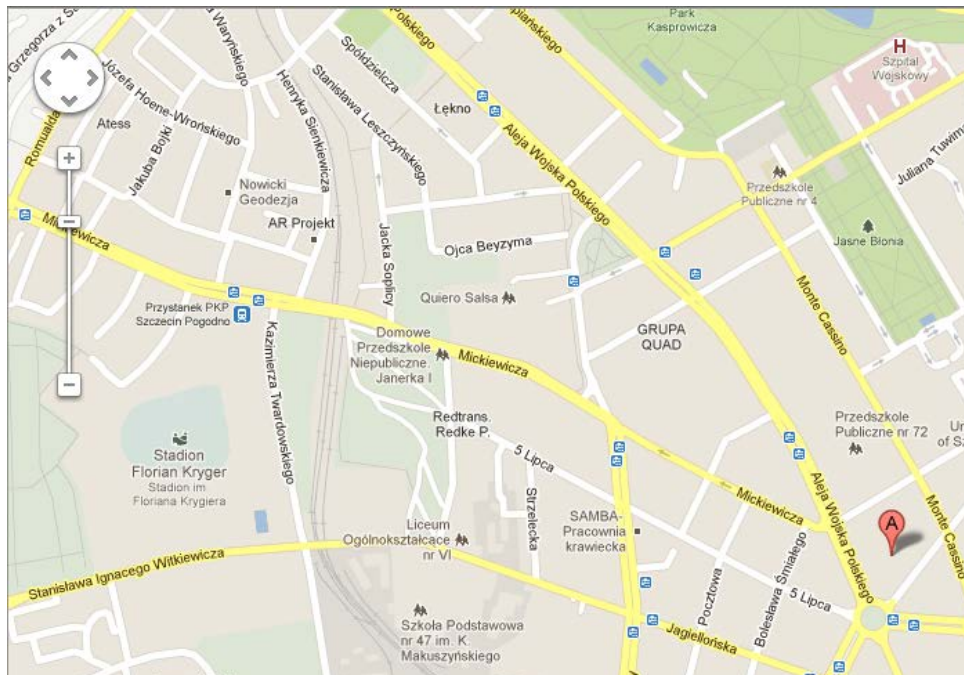
WNEiZ location



WNEiZ – ul. Mickiewicza 64; Trams – number 5 and number 7; Tram stop: „Karlłowicza“

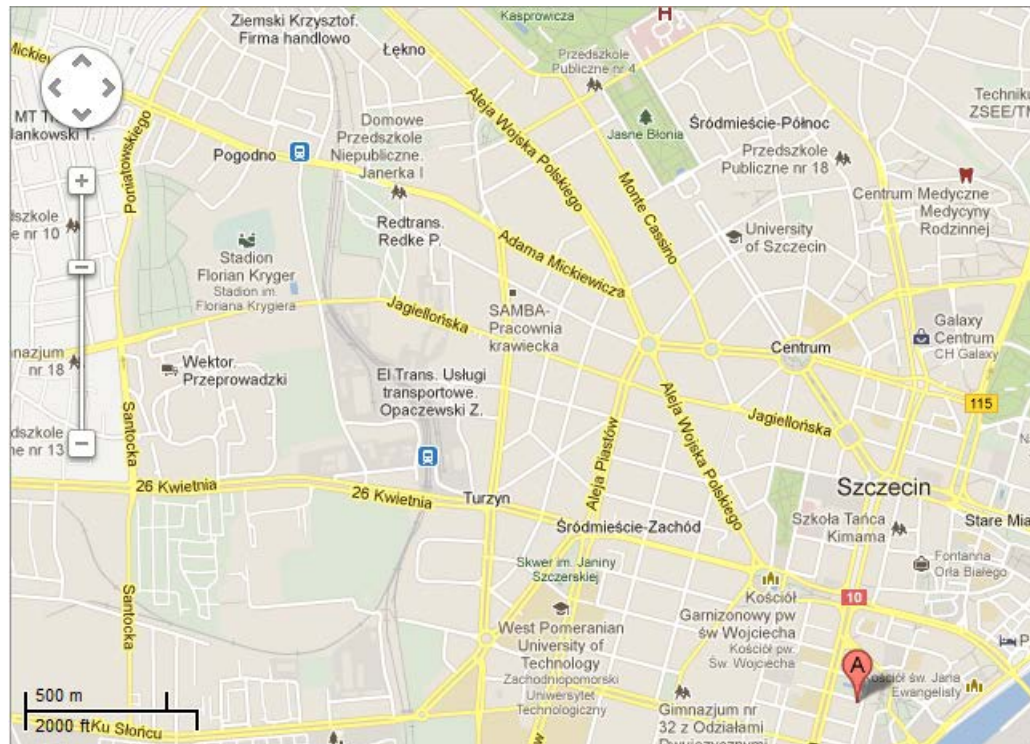
From the hotel take Tram nr 5 in the direction: KRZEKOWO (about 10 minutes)

Hotel location



Hotel Willa Ogrody – ul. Wielkopolska 19, Tram stop: Plac Szarych Szeregów (trams 1, 4, 5, 11)

Stara Komenda Brewery (dinner)



Stara Komenda Brewery (close up)



Stara Komenda, pl. Stefana Batorego 3,

From the hotel: direct Tram number 1 or 4 (direction: POTULICKA, tram stop: plac Zawiszy, around 12 minutes)



List of presenting participants (*by departments*)

Name	Institution/Department	Field
WNEiZ		
Jacek Batóg	<i>Department of Econometrics and Statistics</i>	
Barbara Batóg	<i>Department of Econometrics and Statistics</i>	
Krzysztof Dmytrów	<i>Department of Econometrics and Statistics</i>	
Mariusz Doszyń	<i>Department of Econometrics and Statistics</i>	
Małgorzata Guzowska	<i>Department of Econometrics and Statistics</i>	
Christian Lis	<i>Department of Econometrics and Statistics</i>	
Dominik Rozkrut	<i>Department of Econometrics and Statistics</i>	
Magda Mojsiewicz	<i>Department of Insurance and Capital Markets</i>	
Sebastian Majewski	<i>Department of Insurance and Capital Markets</i>	
Marta Hozer-Koćmiel	<i>Department of Insurance and Capital Markets</i>	
Katarzyna Byrka-Kita	<i>Department of Investment and Corporate Valuation</i>	
Dorota Skąła	<i>Department of Finance</i>	
Tomasz Strąk	<i>Department of Financial Management</i>	
Humboldt University		
Xiaofeng Chao	<i>Department of Agricultural Economics</i>	
Wolfgang Härdle	<i>Ladislaus von Bortkiewicz Chair of Statistics</i>	
Brenda Lopez-Cabrera	<i>Ladislaus von Bortkiewicz Chair of Statistics</i>	
Piotr Majer	<i>Ladislaus von Bortkiewicz Chair of Statistics</i>	
Ostap Okhrin	<i>Ladislaus von Bortkiewicz Chair of Statistics</i>	
Alexander Ristig	<i>Ladislaus von Bortkiewicz Chair of Statistics</i>	
Weining Wang	<i>Ladislaus von Bortkiewicz Chair of Statistics</i>	



List of presenting participants – email

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Jacek Batóg	
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