

PROGRAM - EWGCFM Winter 2013 (EURO Working Group for Commodities and Financial Modelling)

Wednesday, 11th Dec

17:00 - 18:45 Welcome Reception
19:00 Walk through the Vienna Christmas market including a hot punch drink

Thursday, 12th Dec.: Skylounge, OMP

08:50 - 09:00 Opening
09:00 - 09:45 S. Zenios, University of Cyprus The Cyprus Debt Crisis: what we learned about the Eurozone and some modeling needs
09:45 - 10:15 A. Krzemienowski, Warsaw University of Technology The Multivariate Robust Distribution of Asset Returns
10:15 - 10:45 D. Wolff, Gießen University Analyzing Hedging Strategies for Fixed Income Portfolios: A Bayesian Approach for Model Selection

11:00 - 11:30 S. Vitali, University of Bergamo Reward and risk in the fixed income markets
11:30 - 12:00 A. Kresta, VSB - Technical University of Ostrava Backtesting of copula-GARCH models for VaR estimation
12:00 - 12:30 N. Alyousef, King Saud University Modeling and forecasting crude oil prices using ARCH-type models
12:30 - 13:00 R. D'Ecclesia, Sapienza Università di Roma Natural Gas and Crude Oil in Europe: Have they decoupled?

13:00 - 14:00 Lunchbreak at Skylounge

14:00 - 14:40 A. Kholodnyi, Verbund - Austrian Power Trading AG Extracting Forward-Looking Market-Implied Risk-Neutral Probability Distributions for Energy Spot Prices in the Unified Framework of the No
14:40 - 15:10 Z. Zmeskal, VSB - Technical University of Ostrava Hybrid game real option model
15:10 - 15:40 T. Tichy, VSB - Technical University of Ostrava Extension of an FT-smoothing filter for financial multidimensional problems

16:00 - 16:30 M. Kopa, Charles University, Prague Arbitrage-free semiparametric modelling of implied volatility
16:30 - 17:00 M. Smid, Institute of Information Theory and Automation Determinants of Stocks' Choice in Portfolio Competitions
17:30 - 18:00 A. Belenky, National Research University Higher School of Economics Game models for optimally selling commodities and for estimating the size of investment in restructuring an enterprise

19:00 Conference Dinner at Heuriger in Vienna

Friday, 13th Dec.: HS 17 (Lecture Room 17)

09:00 - 09:40 G. Petritsch, e&t Energie Handelsges.m.b.H Research and Analysis in an Energy Trading Company
09:40 - 10:10 G. Makridou, ESCP Europe Business School Measuring the Efficiency of Energy-Intensive Industries Across 26 EU Countries
10:10 - 10:40 E. Tilica, The Bucharest University of Economic Studies The Determinants for the Level of Market Efficiency in the Post Communist East-European Countries: Frictions

11:00 - 11:30 J. Valecky, VSB-TUO, Faculty of Economics Modelling of the Solvency Capital Requirements on Non-life Underwriting Risk: Empirical GLM Analysis
11:30 - 12:00 V. Dragota, Bucharest University of Economic Studies Re-examining Capital Structure: New Factors in the List of Country-Specific Determinants?
12:00 - 12:30 B. Pérez-Gladish, Universidad de Valencia Ranking firms based on flexible social performance valuations

13:30 - 14:30 Round table discussion "Commodity and Financial Modeling: Public Private partnership opportunities"
Participants: Rita L. D'Ecclesia, Jaap Spronk, Dean of the ERASMUS Business School, Stavros Zenios, University of Cyprus; David Stack, managing director of AGRIMAX and Manuele Monti, principle of the E-Quant Boot Camp and Commercial Quant at GDF-Suez.

Closing

n-Markovian Approach