

# Managing and Modelling of Financial Risks 2022



## 11<sup>th</sup> International Scientific Conference

### 5<sup>th</sup> - 6<sup>th</sup> September 2022

### Faculty of Economics, Ostrava, Czech Republic

ORGANIZED BY VSB-Technical University of Ostrava,  
Faculty of Economics, Department of Finance

CONFERENCE GUARANTEES prof. Ing. Tomáš Tichý, Ph.D.

PLENARY TALKS prof. Mikhail Anufriev, University of Technology Sydney,  
Dr. Gabriele Torri, University of Bergamo

## Goal of the conference

The presentation and the discussion of new developments in the area of the managing and modelling of the financial risks of financial and non-financial companies.

## Program committee

prof. Dr. Ing. Dana Dluhošová  
VSB-Technical University of Ostrava

doc. RNDr. Jozef Fecenko, CSc.  
University of Economics in Bratislava

doc. Ing. Aleš Kresta, Ph.D.  
VSB-Technical University of Ostrava

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Charles University in Prague

prof. Dr. Ing. Martin Melecký, Ph.D.  
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prof. Ing. Petr Musílek, Ph.D.  
Prague University of Economics  
and Business

prof. Sergio Ortobelli Lozza  
University of Bergamo

prof. Ing. Tomáš Tichý, Ph.D.  
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prof. RNDr. Jiří Witzany, Ph.D.  
Prague University of Economics  
and Business

prof. Ing. Emília Zimková, PhD.  
Matej Bel University in Banská Bystrica

prof. Dr. Ing. Zdeněk Zmeškal  
VSB-Technical University of Ostrava

## Conference topics

- Value at Risk methodology application,
- credit risk management,
- CorporateMetrics methodology application,
- financial variables forecasting,
- valuation of derivatives and their application in risk management,
- current problems in banking and insurance sector,
- bank position in business environment support,
- risk management in banks and insurance companies,
- market, interest, currency and commodity risk,
- real option application,
- operational risk management,
- optimization and portfolio management,
- hedging strategies application,
- other selected topics concentrating on risk management.

## Conference program

### Monday 5<sup>th</sup> September 2022

9:00 - 10:00	Registration of participants
10:00 - 10:10	Conference opening
10:10 - 12:00	Plenary session
12:00 - 13:00	Lunch
13:00 - 14:30	Parallel session
14:30 - 14:45	Coffee break
14:45 - 16:00	Parallel session
16:15 - 16:30	Coffee break
16:30 - 18:00	Parallel session
18:00	Conference conclusion

### Tuesday 6<sup>th</sup> September 2022

9:00 - 12:00	Session talks
12:00	Conference conclusion

## More information

Ing. Martina Borovcová, Ph.D.  
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## Paper submission guidelines

- paper length: 8 pages total
- paper and presentation language: English
- presentation without paper: abstract required
- paper format: downloadable at [www.ekf.vsb.cz/mmfr](http://www.ekf.vsb.cz/mmfr)
- please, send the paper to the following email address: [konference.katedra.financi@vsb.cz](mailto:konference.katedra.financi@vsb.cz)

## Important information

### Conference venue

Faculty of Economics,  
VSB-Technical University of Ostrava  
Sokolská třída 33, Ostrava  
Czech Republic

Information on accommodation, how to get to the conference venue and online application form is available here: [www.ekf.vsb.cz/mmfr](http://www.ekf.vsb.cz/mmfr)

### Deadlines

- paper submission deadline 31<sup>st</sup> May 2022
- only abstract deadline 30<sup>th</sup> June 2022
- notification of paper acceptance 15<sup>th</sup> July 2022
- registration and fee payment 29<sup>th</sup> July 2022

### Conference fee

2 900 CZK (120 EUR)

### Bank

KB Ostrava, a.s.  
Account number: 83239761/0100  
Account name: Karel Englis Endowment Fund  
IBAN: CZ64 0100 0000 0000 8323 9761  
SWIFT: KOMBCZPP  
Payment identification: 154  
Notes for receiver: first and last name of participant

In case of payment of the conference fee for more participants, please inform the organizing committee by email containing the list of persons for whom the payment was made.

In case of absence, the conference fee is not refunded. Substitute attendance is possible.

The tax document for the payment of the conference fee will be handed in on the day of opening the conference.