MMFR
MANAGING AND MODELLING OF FINANCIAL RISKS 2022

11th International Scientific Conference Managing and Modelling of Financial Risks 5th September 2022 Ostrava, Czech Republic

Conference programme

5th September 2022

Meeting room: E115

9.00 – 9.45	Registration of participants	
9.45 – 10.00	Conference opening	
10.00 – 12.00	**Plenary session**	
	Anufriev Mikhail	Individual decision making in economic and financial systems with feedback: theory and experiments
	Torri Gabriele	Network tail risk estimation in the European banking system
12.00 – 13.00	Lunch	

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13.00 – 14.30	*Vlčko Ján, Meluchová Jitka*	Operational risk of accounting digitalization
	Novotný Josef	Impact of Covid-19 and War in Ukraine on the Credit Risk of Debt Assets Portfolio
	Xu Du, Novotná Martina	Assessment of the Herd Effect Behaviour of Institutional Investors in China
	Kořená Kateřina, Novotný Josef	Supplementary Pension System in the Czech Republic
	Lisztwanová Karolina, Ratmanová Iveta	Assessment of Factors Influencing Final Corporate Income Tax of Wholesale and Retail Sector in the Czech Republic
	Borovcová Martina, Richtarová Dagmar	Evaluation of the development of the manufacturing industry in the V4 countries
14.30 – 14.45	Coffee break	
14.45 – 16.15	*Lamantia Fabio Giovanni*	A heterogeneous belief asset-pricing model based on predictor accuracy
	Radi Davide	Exchange rate dynamics and central bank interventions: On the (de)stabilizing nature of targeting long-run fundamentals interventions
	Sodini Mauro	Carbon leakage in 3D: on the dynamics of green, dirty and relocating firms under the ETS
	Ortobelli Lozza Sergio	On line portfolio selection models versus mean variance modeoptimal choicesl
	Lando Tommaso	A test for the increasing hazard rate null hypothesis
16.15 – 16.30	Coffee break	

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16.30 – 18.00	*Hozman Jiří, Tichý Tomáš*	Numerical valuation of options to contract under the American constraint
	Gao Lun	Aviation kerosene prices forecast based on the optimized VMD and SVM model
	Biwei Guan	Relationship between Solvency and Efficiency in the OECD Life Insurance Markets
	Sedláková Michaela	Growth Modelling in Two-stage DCF Value Driver Model
	Ptáčková Barbora, Richtarová Dagmar	What will be the development of the profitability of the Automotive industry in the Czech Republic?
	Petrová Ingrid	Evaluation of Financial Performance of Insurance Companies by using of TOPSIS
	Neděla David, Ortobelli Lozza Sergio	The Impact of Return Scenario Generation Process in Large–Scale Portfolio Optimization Strategy
18.00	Social evening	

Notes