2 Ogólnopolskie Sympozjum "Fizyka w Ekonomii i Naukach Społecznych"

on-line journal

Lectures | Posters | Timetable | City map | Book of Abstracts | Statistics

Sociophysics | Econophysics | Plenary session

Time	*Duration*	*Type*	*Presenting person*	*Title*
April 22nd, Saturday				
09:00	**00:40**	**Oral**	Magdalena A. Zaluska-Kotur	Gain-loss asymmetry for emerging stock markets.
09:45	**00:20**	**Oral**	Krystyna Jaworska	The Asymptotic Dependence of Elliptic Random Variables
10:10	**00:20**	**Oral**	Ewa Broszkiewicz-Suwaj	Electricity market and real options theory.
10:35	**00:20**	**Oral**	Agnieszka Wyłomańska	Measures of dependence for PARMA models with stable innovations
11:30	**00:40**	**Oral**	Marek Capiński	PDEs in finance
12:15	**00:20**	**Oral**	Paweł Oświęcimka	Multifractal Model of Asset Returns versus real stock market dynamics
12:40	**00:20**	**Oral**	Jarosław Kwapień	Non-Hermitean matrices in an analysis of financial correlations
13:05	**00:20**	**Oral**	Rafał Rak	Correlation matrix decomposition of intraday WIG20 fluctuations
15:30	**00:20**	**Oral**	Anna Pajor	Bayesian Analysis of the Conditional Correlation Between Stock Index Returns with Multivariate SV Models
15:55	**00:20**	**Oral**	Ryszard Wojnar	The average behaviour of financial market by 2 scale homogenisation
16:20	**00:20**	**Oral**	Mateusz Pipień	Bayesian Comparison of GARCH Processes with Asymmetric and Heavy Tailed Conditional Distributions
17:15	**00:20**	**Oral**	Ryszard Zygadło	Geometrical (Brownian) Motion Driven by Color Noise
17:40	**00:20**	**Oral**	Andrzej Z. Górski	Complexity characteristics of currency networks
18:05	**00:20**	**Oral**	Andrzej T. Goerlich	Empirical Covariance Matrix with Heavy Tails in Quantitative Finance

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