

2 Ogólnopolskie Sympozjum "Fizyka w Ekonomii i Naukach Społecznych"

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Lectures Posters Timetable Book of Abstracts Statistics

Sociophysics | Econophysics | **Plenary session**

Time	Duration	Type	Presenting person	Title
April 21st, Friday				
08:45			Krzysztof Kułakowski - WFİS AGH, D-10/A	Opening Ceremony
09:00			Janusz A. Holyst - WFİS AGH, D-10/A	Plenary Session 1
09:00	00:40	Oral	Jacek Osiewalski	Bivariate financial time-series models: Bayesian comparison and inference
09:45	00:20	Oral	Marek Szydłowski	The development of science as the factor of economic growth
10:10	00:20	Oral	Marzena Kozłowska	Dynamics of the Warsaw Stock Exchange index as analysed by the fractional relaxation equation
10:35	00:20	Oral	Maciej A. Nowak	Free random variables and financial correlations
11:00			WFİS AGH, D-10	Coffee Break
11:30			Ryszard Kutner - WFİS AGH, D-10/A	Plenary Session 2
11:30	00:20	Oral	Krzysztof Karpio	Classification of Polish provinces according to their competitiveness using the cluster and neuron network methods.
11:55	00:20	Oral	Wiktor Bachnik	Quantitative and sociological analysis of blog networks
12:20	00:40	Oral	Janusz A. Holyst	Transition to Coherent Oscillatory Behaviour in a Route Choice Game
13:05	00:20	Oral	Łukasz Kociuba	Porównanie narzędzi SAS Forecast Server, SAS Time Series Forecasting System, SAS/ETS oraz SAS Enterprise Miner do analizy i prognozowania szeregów czasowych
13:30				Lunch
15:30			Dariusz Grech - WFİS AGH, D-10/A	Plenary session 3
15:30	00:40	Oral	Mieczysław Dobija	Theory of Capital in Relation to the Laws of Thermodynamics
16:15	00:20	Oral	Piotr Jaworski	On Value at Risk for foreign exchange rates - the copula approach
16:40	00:20	Oral	Jerzy Jurkiewicz	Levy matrices
17:00			WFİS AGH, D-10	Coffee Break
17:30			Stanisław Drożdż - WFİS AGH, D-10/A	Plenary session 4
17:30	00:20	Oral	Katarzyna Sznajd-Weron	Dogadamy się czy nie? - o modelowaniu ewolucji opinii w socjofizyce.
17:55	00:20	Oral	Dariusz Grech	Scaling Range for Power Laws in Time Series
18:20	00:20	Oral	Malgorzata M. Snarska	Automatic Trading Agent. RMT based Portfolio Theory and Portfolio Selection
18:45	00:20	Oral	Andrzej Dyka	Non-causal FIR filters for the maximum return from capital markets
April 22nd, Saturday				
18:30			Karol Zyczkowski, Krzysztof Kułakowski, Janusz A. Holyst - WFAiS UJ, 057	Closing Ceremony