Scientific programme for minisymposium Uncertainty modelling

Sunday 25.9.2011

Milan Bašta: Time series analysis with wavelets
Jozef Komorník, Magda Komorníková: Regime switching copula models for relations between returns of stock indexes
Oľga Nánásiová: Modeling of non-compatible random events via multidimensional states
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Jana Kalická, Tomáš Kulla: Optimal bandwith in nonparametric regression
Jana Lenčuchová: Comparing the power properties of the proposed test and some other nonlinearity tests for markov-switching time series models
Anna Petričková: Modelling of the ARMA models residuals using autocopulas
Danuša Szőkeová, Silvia Kohnová: SETAR models in the streamflow modeling
Petra Zacharovská: Comparison of descriptive and predictive properties of MSW models with different probability distribution of residuals
Oľga Nánásiová, Miroslav Sabo: Clustering by two methods simultaneously
Mária Bohdalová, Michal Greguš: Monte Carlo simulation Value at Risk and PCA

Tuesday 27.9.2011

Pál Rakonczai: Bivariate generalized Pareto distribution in practice: models and estimation
Piotr Jaworski: Invariant multivariate dependence structure under univariate truncation
Radko Mesiar: Copulas and integrals

Anna Kolesárová, Andrea Stupňanová: On the structure of associative n-dimensional copulas
Vladimír Jágr: Generalization and construction of Archimax copulas for higher dimensions
Tomáš Bacigál: Recent tools for modelling dependence with copulas and R
Monika Pekárová: On some insurance risk applications of copulas
Darina Kyselová: Aggregation functions-based building of transitive preference structures
Lucia Vavríková: Application of aggregation operators on the assessment of public universities and their faculties
Tatiana Ruckschlossova: Generalized Bonferroni means
Anna Kolesárová, Andrea Stupňanová, Juliana Beganová: Aggregation-based extensions of utility functions
Dana Hliněná, Martin Kalina, Pavol Kráľ: Implicators and I-partitions