



12<sup>th</sup> International Scientific Conference  
Financial Management of Firms and Financial Institutions  
3<sup>rd</sup> September 2019  
Ostrava, Czech Republic

**Plenary session**

**3<sup>rd</sup> September 2019**

Meeting room: CONGRESS HALL

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9.00 – 10.00	Registration of participants
10.00 – 10.10	Conference opening
<b>10.10 – 12.00</b>	<b>Plenary session</b>
	<i>Martin Svoboda</i> How to Understand the Behavior of Financial Markets?
	<i>Martina Novotná</i> Corporate bankruptcy prediction based on survival analysis
12.00 – 13.00	Lunch

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## Session 1

3<sup>rd</sup> September 2019

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13.00 – 14.30	<i>Katarína Belanová</i>	Financing of Small and Medium – Sized Enterprises from Public Sources
	<i>Katalin Varga Kiss</i>	The Role of Financial Information in Measuring Firm-level Competiveness for SMEs
	<i>Anna Polednáková</i>	High-tech Start-up and Valuation Methods
	<i>Michal Ištók, Peter Krištofík, Lea Šlampaiková</i>	Tax Havens and Company Liquidity: Evidence from Slovakia
	<i>Alena Andrejovská, Veronika Pulíková</i>	Corporate Taxation from the Perspective of EU Countries Categorization
	<i>Monika Randáková, Jan Hospodka</i>	Reporting of Payables in Bankruptcy

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14.30 – 14.45	Coffee break	
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14.45 – 16.15	<i>Jiří Strouhal, Josef Horák, Jiřina Bokšová</i>	Reporting of Equity Financial Assets by Czech TOP100 Companies: True and Fair (or Far) View of Reality?
	<i>Petra Srnišová</i>	Accounting Policy and Its Impact on the Classification of an Accounting Entity into a Size Group
	<i>Łukasz Szewczyk</i>	The Efficiency of a Deposit Guarantee Scheme- a Psychological Component
	<i>Monika Klimontowicz, Katarzyna Mitrega-Niestrój</i>	The Role of BankTechs in Developing Mobile Payments in Poland – the Case of BLIK
	<i>Miroslava Szarková, Benita Beláňová, Natália Matkovčíková</i>	Social Networks in the System of Communication Tools in Internal Communication Used in the Slovak Banking Sector
	<i>Hana Gažová Adámková</i>	Searching for Employees through Social Networks in Companies and Financial Institutions



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16.15 – Coffee break  
16.30

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16.30 – 18.00	<i>Ondřej Mikulec</i>	Predictive HR Analytics: Case of Employee Turnover
	<i>Filip Lessl</i>	Measuring Financial Performance Using Modern Indicators
	<i>Adéla Špačková</i>	Tariff Analysis in Claim Frequencies Models
	<i>Jiří Branžovský</i>	Relationships between Monetary Variables and the Stock Price Returns: Case for Czechia, Poland, Hungary and the UK
	<i>Hana Dvořáčková</i>	The Relationship between the Trade Volume and Disposition Effect Examined in the Experimental Currency Trading

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18.00 Conference conclusion



## Session 2

3<sup>rd</sup> September 2019

Meeting room: BOHEMIA I.

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13.00 – 14.30	<i>Jiří Málek, Tran van Quang</i>	Comparison Fat Tails for PX and FTSE Indices
	<i>Luca Vincenzo Ballestra, Graziella Pacelli, Davide Radi</i>	Modeling CDS Spreads: A Comparison of Some Hybrid Approaches
	<i>Martin Svoboda, Noel Opala, Annika Rüder</i>	Forecast Quality of Interest Rate Risk Measures in Cases of Increasing Yield Curves – A Comparison between the Historical Simulation and the EBA IRRBB Scenarios
	<i>Aleksandra Nocoń</i>	Swedish Scenario for Monetary Policy Normalization Process
	<i>Adam Borovička</i>	Pension (Participant) Fund Selection via Multi-criteria Evaluation Method
	<i>Josef Budík, Otakar Schlossberger</i>	Credit Rating and Corruption Perceptions Index

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14.30 – 14.45	Coffee break	
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14.45 – 16.15	<i>Kamonchai Rujirarangsarn, Sergio Ortobelli Lozza</i>	Impact of Choices on Google Trends
	<i>Tommaso Lando, Lucio Bertoli-Barsotti</i>	Distortion Functions and Stochastic Dominance The Possibility of Identification of High-Risk Suppliers from Financial Statements
	<i>Jiří Hozman</i>	Numerical Pricing American-style Options within the Black–Scholes Framework
	<i>Miloš Kopa</i>	Stochastic Dominance Analysis of Slovak 2nd Pillar Pension Funds
	<i>Fabio G. Lamantia</i>	Compliance Dynamics in Auditing Games
	<i>Gabriele Torri</i>	Penalized Expectiles Optimal Portfolios

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16.15 – 16.30	Coffee break	
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16.30 –	<i>Anlan Wang</i>	Minimum Risk Portfolio Optimization
18.00	<i>Li Huanyu</i>	Back-Propagation Applied in the Prague Stock Exchange Prediction
	<i>Feng Xiaoshan</i>	An Empirical Analysis of Macroeconomic and Bank Performance Factors Affecting Credit Risk in Banking for The Central European Countries
	<i>Guan Biwei</i>	Comparison of Insurance Supervision Efficiency between the Biggest Life-insurance Company from China and Japan

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18.00	Conference conclusion	
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## Notes