MMFR
MANAGING AND MODELLING OF FINANCIAL RISKS 2024

12th International Conference MMFR
9th -10 th September 2024, Ostrava, Czech Republic

Conference programme

9th September 2024

Building/Meeting room: UA 2/EKF

13.00 – 14.00	UA 2	Invited talks	
		Lamantia Fabio Giovanni	Oligopolistic Competition under Non-Compliant Behavior in an Evolutionary Setting
		Torri Gabriele	Pricing Synthetic CDOs under Infectious Defaults with Immunization
13.00 – 15.00	UA 2	Conference registration	
14.00 – 15.15	EKF	Introduction of the new building and reception	
		rector Snášel Václav *dean Spáčil Vojtěch*	
15.30 – 15.45	UA 2	Conference opening	
15.45 – 17.30	UA 2	Plenary talks	
		Krištoufek Ladislav	Ups and Downs in the Cryptomarkets
		Pospíšil Jan	From Constant to Stochastic and Rough Volatility: a Journey Through Financial Modelling
17.30 – 18.00		Optional tour to the new building and university campus	
18.00 – 22.00	UA 2	Social evening	

Conference programme

10th September 2024

Meeting room: UA 2

	15minute presentation + short discussion	
9.00 – 10.30	*Fisera Boris, Hasan Iftekhar, Horvath Roman, Kapounek Svatopluk*	Bank Liquidity Creation, Government Bailouts and Uncertainty: The U.S. Evidence
	Neděla David, Kabašinskas Audrius	Do Pension Funds Beat Inflation? Assessing Trend Risk of Pension Fund Portfolios
	Bula Rafal, Foltyn-Zarychta Monika	Estimating Individual Discount Rates for Environment and Money in Poland
	Heryán Tomáš	Heterogeneous Measures to Protect Financial Performance During a Crisis
	Hozman Jiří, Tichý Tomáš	Real Options: The Value of Flexibility of a Portfolio of Investment Opportunities
10.30 – 10.45	Coffee break	
10.45 – 12.15	*Chodnicka-Jaworska Patrycja*	Impact of ESG Pillar Scores on Energy Sector Credit Ratings
	Horák Josef, Strouhal Jiří, Kadak Tarmo, Gurvitš-Suits Natalie A.	Implementation of ESG Reporting in Czechia
	Jarczok-Guzy Magdalena	Restrictiveness of Environmental Policy in European Union Countries and Revenues from Environmental Taxes
	Konieva Tetiana	Modelling the Impact of Internal Factors on Working Capital Management of Czech Companies
	Pěta Jan, Srbová Pavla	Employing Creative Accounting Methods – Motivations, Risks, and Identification
12.15	Closing and lunch (on request only)	

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10th September 2024

Meeting room: UA 3

	15minute presentation + short discussion	
9.00 – 10.30	*Sedláková Michaela*	Coordination of Expectations in Multi-Asset Pricing Experiment
	Xiong Jialei	Evaluating the Effect of Market Attention on Portfolio Optimization
	Maidiya Bahate, Kresta Aleš	Impact of Investor Sentiment on Stock Characteristics in Big vs. Small Companies
	Sang Xiaotong	Decision Making of Liquor Retailer based on Modified Portfolio Theory
	Gao Qian	An Empirical Study of Multi-Objective Optimization in Risk Portfolio Based on the NSGA-II
10.30 – 10.45	Coffee break	
10.45 – 12.15	*Dai Qiyuan*	Real Options Analysis for M&A Decision Making
	Gao Shikai	Based on the Applicability of the KMV Model in Chinese Commercial Banks
	Kořená Kateřina	Evaluating Gold as an Investment: Perspectives on Long-Term and Short-Term Investing
	Szymaniec-Mlicka Karolina	The Digital Revolution and Green Transformation - Two Challenges for Public Organisations
	Solilová Veronika, Brychta Karel, Ištok Michal	An Approach for Setting a Safe Harbour for the Loans Based on Freely Available Data: A Reasonable Way or Just Virtue Out of Necessity
12.15	Closing and lunch (on request only)	

Notes