Thursday 18.04.2009
13:00 – 20:00 registration in Hotel Andel’s Manufaktura
16:00 – 16:30 Conference opening, Chair: Prof. Dorota Witkowska
16:30 – 16:40 technical break
16:40 – 18:20 Plenary Session
Chair: Prof. Aleksander Welfe Corresp. Member of the Polish Academy of Sciences
1. Prof. Lawrence R. Klein, Nobel Laureate: Long Term Shifts in the Center of Economic Gravity.
2. Prof. Władysław Welfe, Corresp. Member of the Polish Academy of Sciences: Long-Term Macroeconometric Model for the Polish Economy
18:20 – 19:00 Poster Session A
19:30 Dinner (for registered conference participants)

Friday 19.04.2009
8:00 – 20:00 registration in Hotel Andel’s Manufaktura
9:00 – 10:50 Current Sessions
Methodological Questions, Chair: Prof. Aleksander Starsburger
1. Małgorzata Doman, Ryszard Doman, Forecasting the End-of-the-Day Realized Variance
2. Wojciech Zieliński, A Nonparametric Confidence Interval for At-Risk-of-Poverty-Rate: an Example of Application
3. Leszek J. Gadomski, Vasile Glavan, On the Expected Shortfall and the Harrell-Davis Estimator of the Tail Loss
Warsaw Stock Exchange Indexes Analysis, Chair: Prof. Marek Gruszczyński
1. Carmen García Centeno, Román Mínguez Salido, José Mondéjar Jiménez, Estimation of an Asymmetric Stochastic Volatility Model for the EURO STOXX50 Index Returns and Different Polish Index Returns
2. Tadeusz Waściński, Ludwik Sobczak, Grzegorz Przekota, A Long- and Short-Term Relationship between Sectoral Indexes and the WIG (Warsaw Stock Exchange Index).
3. Tomasz Wiśniewski, WIG20short and WIG20lev: new Warsaw Stock Exchange Indexes
Problems of European Integration, Chair: Prof. Wacława Starzyńska
1. Bolesław Borkowski, Hanna Dudek, Wiesław Szczesny, Food Consumption Convergence within Europe: a Panel Data Analysis
3. Krzysztof Karpio, Piotr Łukasiewicz, Arkadiusz J. Orlowski, Patterns of Food Consumption in European Countries.
10:50 – 11:30 **Plenary Discussion**, Moderator: Marguerite Rey
“Principia Humanistica” – In Memory of Krzysztof de Wreszowec Rey and Teresa Marszałkowicz

11:30 – 12:00 Coffee break (for registered conference participants)

12:00 – 13:30 **Plenary session and panel discussion**, Moderator: Patrice le Hodey
Economic Crisis: Present Situation and “a Day After”:
2. Prof. Yochanan Shachmurove, The City College of the City University of New York, and Pennsylvania University (USA), *The Financial Crisis and a Forecast on the US Economy*.

13:30 – 14:30 Lunch (for registered conference participants)

15:00 – 16:30 **Current Sessions**

**Application of Quantitative Methods in Agriculture**, Chair: prof. Zbigniew Binderman
2. Lucyna Błażejczyk-Majka, Radosław Kala, *Economic Efficiency of Crop Production in France by DEA, 1989-2006*
3. Stanisław W. Jaworski, *Stochastic Structure of Beef Market Mean Prices in Poland since 2005 to 2008*
4. Stanislaw K. Jablonowski, Andrzej Kluza, *The Multinominal Logit Models’ Usefulness to Examine the Relationship between Agricultural Enterprises’ Ownership Form and their Economic Results*

**Financial Market Analysis**, Chair: Prof. Małgorzata Doman
1. Marek Gruszczyński, *Quantitative methods in accounting research*

**Various Applications of Quantitative Methods**, Chair: Prof. Mirosława Gazińska
1. Waclawa Starzyńska, Justyna Wiktorowicz, *Application of Statistical Methods in Assessment of e-Procurement Development in Poland*
3. Sylwia D. Grudkowska, Natalia Nehrebecka, *Application of epsilon method to modeling expectations in constructio*

17:00 – 19:00 City Tour (for registered conference participants)
20:00 Dinner (for registered conference participants)
Saturday 20.04.2009
8:00 – 12:00 registration in Hotel Andel’s Manufaktura.
9:00 – 10:50 **Current Sessions**

**Methodological Questions**, Chair: Prof. Wojciech Zieliński
2. Jacek Nowak, *Is Multiple Linear Regression The Proper Tool of Modelling a Behavior of Real Systems?*
3. Zbigniew Binderman, *On Elasticity Operators and their Economical Applications*

**Capital Market Analysis**, Chair: Prof. Vagis Samathrakis
1. Tadeusz Waściński, Grzegorz Przekota, Ludwik Sobczak, *Impact of Global Oil Prices on the PKN Orlen Stock Price*
2. Urszula A. Picewicz, Ewa Tatarczak, *The Efficiency of Warsaw Stock Exchange Based on the WIG Indexes.*

**Various Applications of Quantitative Methods**, Chair: Prof. Paolo Gajo
1. Leszek Kuchar, *The Weather Generator as a Tool for Modelling Economical Impact of Crop Production on Future Climate*
2. Alina Jędrzejczak, Jan Kubacki, *Application of EBLUP Estimation to the Analysis of Small Areas on the Basis of Polish Household Budget Survey*
3. Joanna M. Landmesser, *Modeling the Dependence between the Duration of Time a Woman Remains Childless and the Duration of Employment using Bivariate Copula Models*
4. Kesra Nermend, *Normalization of Variables with Outliers*

10:50 – 11:30 **Poster Session B**

11:30 – 12:00 Coffee break (for registered conference participants)

12:00 – 13:30 **Plenary Session**, Chair: Prof. Waldemar Tarczyński
1. Prof. Jose-Maria Montero Lorenzo, Castilla La Mancha Univeristy (Spain), *How to Include Environmental Quality Kriged Indexes in Hedonic Housing Price Models.*
2. Prof. Yochanan Shachmurove, The City College of the City University of New York, and Pennsylvania University (USA), *Who Benefits From the Opening of a Free Trade Zone?*

13.30 – 13.40 Conference Closing, Chair: Prof. Bolesław Borkowski
13.45 – Lunch (for registered conference participants)