FINANCIAL MANAGEMENT OF FIRMS AND FINANCIAL INSTITUTIONS 2021

13th International Scientific Conference
Financial Management of Firms and Financial Institutions
6th September 2021
Ostrava, Czech Republic

Conference programme

6th September 2021

Meeting room: A325

9.00 – 10.00	Registration of participants	
10.00 – 10.15	Opening ceremony	
10.15 – 12.00		
	Pastorek Daniel	Uncertainty Effects of European Integration
	Machek Ondřej, Stasa Michele	Socioemotional Wealth Importance and Financial Performance of Family Firms: A Conceptual Model and Preliminary Results
	Blahušiaková Miriama	Impact of COVID-19 Crises on Accounting Entities Providing Accommodation Services in Slovakia
	Kalová Dagmar, Brychta Karel	Intragroup Transactions and their Disclosure – a Case of Czech Developer Enterprises
	Šebestová Monika, Dostál Petr	The Choice of the Type of Image for Graphical Processing of Input Data for Corporate Bankruptcy Prediction Using CNN
	Borovička Adam	Portfolio Making Under Unstable Uncertainty: Moving Mean-semivariance Model
12.00 – 13.00	Lunch	

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13.00 – 14.30	*Pavanati Francesca, Ortobelli Lozza Sergio*	Portfolio Selection During the Crises
	Kopa Miloš	Risk Minimization Using Distortion Risk Measures Via Linear Programming
	Vitali Sebastiano, Kopa Miloš, Moriggia Vittorio	Pension Fund ALM with Multivariate Second Order Stochastic Dominance Constraints
	Šmíd Martin	Simulated Competition of Machine Learning Strategies in a Limit Order Market
	Hozman Jiří, Tichý Tomáš	Numerical Valuation of Selected Real Options Based on the PDE Approach
14.30 – 14.45	Coffee break	
14.45 – 16.15	*Carneiro Livia*	The Determinants of Mutual Fund Fees Around the World
	Sodini Mauro	Should I Stay or Should I Go? Carbon Leakage and ETS in an Evolutionary Model
	Domingues Martin Ruth, Vitali Sebastiano, Carrión Miguel	Bidding Strategy of an Electricity Retailer with Flexible Consumers
	Lando Tommaso	Stochastic Dominance with Uncertain Preferences
	Radi Davide	CDS Pricing with Stochastic Recovery Rate
	Lamantia Fabio Giovanni	Hybrid Dynamic Modeling in Evolutionary Games
16.15 – 16.30	Coffee break	

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16.30 – 18.00	*Neděla David*	Do Trading Rules Influence the Market Risk Capital Requirement During a Crisis Period? Evidence from the UK and US Markets
	Wang Anlan, Kresta Aleš	Out-of-Sample Performance Evaluation of Mean-Variance Model Extensions
	Guan Biwei	An Empirical Study on Productivity Changes of Selected OECD Life Insurance Markets with DEA-Malmquist Index
	Feng Xiaoshan	Assessment of Efficient Credit Risk Management and Determinants in Banking Industry
18.00	Farewell ceremony	

Notes