

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

Jana Kalická, Tomáš Kulla: Optimal bandwidth 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

Elena Pastuchová: ???

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 Vavříková: 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 Král: Implicators and I-partitions