



VŠB-TU OSTRAVA
FACULTY OF ECONOMICS

9th International Scientific Conference Call for Papers

5th – 6th September 2018



Managing and Modelling
of Financial Risks 2018

Managing and Modelling of Financial Risks

ORGANIZED BY

VŠB-Technical University of Ostrava, Faculty of Economics, Department of Finance

CONFERENCE GUARANTEES

prof. Dr. Ing. Zdeněk Zmeškal, prof. Dr. Ing. Dana Dluhošová, doc. Ing. Tomáš Tichý, Ph.D.

CONFERENCE DATE

5th – 6th September 2018

CONFERENCE VENUE

HOTEL HARMONY CLUB, 28. října 170 Street, Ostrava, Czech Republic

Goal of the conference

The presentation and the discussion of new developments in the area of the managing and modelling of the financial risks of financial and non-financial companies.

Program committee

prof. Dr. Ing. Dana Dluhošová
VŠB-Technical University of Ostrava

doc. RNDr. Jozef Fecenko, CSc.
University of Economics in Bratislava

prof. Dr. Ing. Jan Frait
Czech National Bank, Prague

doc. RNDr. Galina Horáková, CSc.
University of Economics in Bratislava

doc. RNDr. Ing. Miloš Kopa, Ph.D.
Charles University in Prague

prof. Ing. Dušan Marček, CSc.
VŠB-Technical University of Ostrava

prof. Ing. Petr Musílek, Ph.D.
University of Economics, Prague

prof. Sergio Ortobelli Lozza
University of Bergamo

doc. Ing. Tomáš Tichý, Ph.D.
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prof. RNDr. Jiří Witzany, Ph.D.
University of Economics, Prague

prof. Ing. Emília Zimková, Ph.D.
Matej Bel University in Banská Bystrica

prof. Dr. Ing. Zdeněk Zmeškal
VŠB-Technical University of Ostrava



Conference paper topics

- Value at Risk methodology application,
- credit risk management,
- CorporateMetrics methodology application,
- financial variables forecasting,
- valuation of derivatives and their application in risk management,
- current problems in banking and insurance sector,
- bank position in business environment support,
- risk management in banks and insurance companies,
- market, interest, currency and commodity risk,
- real option application,
- operational risk management,
- optimization and portfolio management,
- hedging strategies application,
- other selected topics concentrating on risk management.

Conference program

Wednesday 5th September 2018

9:00 - 10:00	Registration
10:00 - 10:15	Conference opening
10:15 - 12:00	Plenary session
12:00 - 13:00	Lunch
13:00 - 14:30	Papers presentation
14:30 - 15:00	Coffee break
15:00 - 16:30	Papers presentation
16:30 - 17:30	Coffee break
18:00	Social evening

Thursday 6th September 2018

9:00 - 10:30	Papers presentation
10:30 - 11:00	Coffee break
11:00 - 12:00	Papers presentation
12:00	Conference conclusion

More information

Ing. Martina Borovcová, Ph.D.

Head of organizing committee

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Paper submission guidelines

- paper should not exceed 8 pages total
- paper language: English
- paper format: downloadable at www.ekf.vsb.cz/rmfr/en/
- please, send the paper to the following email address: konference.katedra.financi@vsb.cz

Important information

Conference venue

HOTEL HARMONY CLUB, 28. října 170 Street, Ostrava, Czech Republic

Information on accommodation, how to get to the conference venue and online application form is available here: www.ekf.vsb.cz/rmfr/en/

Deadlines

- registration (incl. paper title and abstract): 13th July 2018
- conference fee: 13th July 2018
- full paper: 17th August 2018

Conference fee

3 900 CZK

Bank

KB Ostrava, a.s.

Account number: 83239761/0100

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Notes for receiver: first and last name of participant

In case of payment of the conference fee for more participants, please inform the organizing committee by email containing the list of persons for whom the payment was made.

In case of absence, the conference fee is not refunded. Substitute attendance is possible.

The tax document for the payment of the conference fee will be handed in on the day of opening the conference.

The printed version of the proceedings will be distributed by post to those who have applied for it in the application form and have paid the conference fee.