CHARLES UNIVERSITY PRAGUE

faculty of mathematics and physics

Department of Probability and Mathematical Statistics, Faculty of Mathematics and Physics, Charles University, Prague,

invites you to attend

International Seminar Risk and Dynamics

organized within research projects 201/05/H007, 201/05/2340, 402/05/0115 and 201/03/1027 supported by the Grant Agency of the Czech Republic.

The seminar takes place on May 9, 2005, in the seminar room of the Department, Sokolovská 83, Prague 8.

Program

09.00 Opening (J. Dupačová, M. Hušková)
09.15 Prof. S. Vogel: *Stability of multistage stochastic decision problems*
10.00 J. Čerbáková: *Moment problem and worst-case Value-at-Risk*

10.30 Coffee break

10.45 M. Kopa: *Stochastic dominance and CVaR in portfolio selection problem*
11.15 Prof. W. Romisch: *Generating scenario trees for multistage stochastic programs*

12.00 Lunch break

13.30 Doc. Z. Prášková: *Bootstrap methods in time series analysis*
14.15 P. Vaněček: *Asymptotical behavior of RCA estimators*

14.45 Coffee break

15.00 P. Ranocha: *Stationary distribution of autoregressive processes*
15.30 Prof. M. Bertocchi: *Pricing Eurobonds: Some empirical findings*
16.15 Round-table discussion

Prof. RNDr. Jitka Dupačová, DrSc.