



UNIVERSITY
OF WARSAW



Faculty
of Economic
Sciences

XXXIII Conference of the Faculty of Economic Sciences University of Warsaw

Conference Programme

Janów Podlaski,
September 29th – October 1st, 2022

CONFERENCE PROGRAMME

DAY 1: THURSDAY, SEPTEMBER 29th

- 8.00-11.00 Travel from Warsaw to Janów Podlaski
- 11.00-11.30 Welcome coffee

PHD STUDENTS SESSION 1: 11:30 – 13:30

CHAIR: Ryszard Kokoszczyński

- Ellam Kulati, *Demographic Ageing and Demand for Existing Homes*
Discussant: Katarzyna Kopczewska
- Małgorzata Wrotek, *Informal vs. residential care in Poland — based on data from long-term care facilities and the SHARE database*
Discussant: Grzegorz Kula
- Michał Woźniak, *LIGHT Benchmark — comprehensive backtesting framework for market risk models comparison*
Discussant: Ryszard Kokoszczyński
- Discussion

LUNCH: 13:30 – 14:30

PHD STUDENTS SESSION 2: 14:30 – 17:00

CHAIR: Robert Ślępaczuk

- Maciej Światała, *O czym orzekają, a o czym będą orzekać sądy? Analizy modelowania tematycznego i szeregów czasowych na przykładzie polskich sądów rejonowych*
Discussant: Paweł Sakowski
- Yufei Sun, *Statistical arbitrage strategy on Chinese stock market — Based on 5-min high-frequency data*
Discussant: Piotr Wójcik
- Damian Zięba, *Heterogeneity of Optimal Sampling Frequency on Cryptoasset Market*
Discussant: Robert Ślępaczuk
- Stanisław Łaniewski, *Enhancing literature review with NLP methods*
Discussant: Janusz Kudła
- Discussion

COFFEE BREAK: 17:00 – 17:30

FREE TIME: 17:30 – 19:00

DINNER ON GREEN FIELDS AND GRILL: 19:00

DAY 2: FRIDAY, SEPTEMBER 30th

BREAKFAST: 8:00 – 9:00

VISIT TO AN ARABIAN HORSE FARM: 9:00 – 11:00

A guided tour of the oldest horse stud farm in Poland

The area of the stud farm in Janów Podlaski is over 1500 ha. The stud itself is located 3 km from the Castle — Hotel Janów Podlaski. The unusual, picturesque area is directly adjacent to the Bug River. During the tour of the stud, the guide will tell, among other things, about the secrets of horse evaluation or the selection of champions. We will also learn why Janów's horses are considered to be among the best in the world.

COFFEE BREAK: 11:00 – 11:30

PLENARY SESSION: 11:30 – 13:30

CHAIR: Łukasz Hardt

- ▶ Katarzyna Metelska-Szaniawska, *Leader Characteristics and Constitutional Compliance* (authors: Jerg Gutmann, Stefan Voigt, Katarzyna Metelska-Szaniawska)
- ▶ Michał Brzeziński, *When populists deliver on their promises: the electoral effects of a large cash transfer program in Poland* (authors: Jan Gromadzki, Katarzyna Sałach, Michał Brzeziński)
- ▶ Jan Fałkowski, *Political pronouncements and asset market uncertainty* (authors: Jan Fałkowski, Przemysław Kurek, Jacek Lewkowicz)
- ▶ Discussion

LUNCH: 13:30 – 14:30

WORKSHOP part 1: 14:30 – 16:00

Piotr Wójcik: Machine Learning – what is it all about?

Machine learning is a set of algorithms that are increasingly used in economic sciences. These tools are applied both for modeling a quantitative response variable („regression”) and for a qualitative dependent variable („classification”). They often supplement or replace traditional econometric models — linear or logistic regression.

The aim of the workshop is to bring machine learning closer to people who have not used this type of tools in their research so far. Selected algorithms will be presented briefly: LASSO, ridge regression, elastic net, support vector machine and support vector regression (SVM/SVR), the idea of bagging (with random forest) and boosting. In addition, selected tools of so-called Explainable Artificial Intelligence (XAI) will be also discussed. After a short theoretical introduction two published articles with the application of the discussed tools will be presented — one related to regression problem and the other on the binary classification problem.

COFFEE BREAK: 16:00 – 16:15

WORKSHOP part 2: 16:15 – 17:45

Piotr Wójcik: Machine Learning – what is it all about?

FREE TIME: 17:45 – 19:00

DINNER: 19:00 – 20:00

DAY 3: SATURDAY, OCTOBER 1st

BREAKFAST: 8:00 – 9:00

**MEETING WITH THE DEAN'S BOARD
AND THE FACULTY'S ADMINISTRATION: 9:00 – 11:00**

- Meeting with the Faculty's Administration — Office of Communication: Activities of the Communications Office and possibilities to support Faculty's Researchers in their tasks

COFFEE BREAK: 11:00 – 11:30

PHD STUDENTS SESSION 3A: 11:30 – 13:30

CHAIR: Tomasz Kopczewski

- Oleg Gurshev, *Factor endowments, economic integration, sanctions, and off-shores: evidence from inward FDI in Russia*
Discussant: Marcin Bielecki
- Maria Kubara, *Spatio-temporal localisation pattern of technological startups — RNN in predicting intra-urban startups' clusters*
Discussant: Adi Weidenfeld
- Shahriar Akhavan Hezaveh, *Agent-based modeling of beauty contest games: game size matters*
Discussant: Tomasz Kopczewski
- Discussion

PHD STUDENTS SESSION 3B: 11:30 – 13:30

CHAIR: Jan Fałkowski

- Adam Piłat, *Definicja pojęcia dobrobytu korporacyjnego i jego uzasadnienie w świetle teorii zawodności rynku*
Discussant: Jacek Lewkowicz
- Paulina Szymanek, *Wpływ przyjęcia przez inwestorów międzynarodowych standardów sprawozdawczości finansowej na napływ bezpośrednich inwestycji zagranicznych do Polski oraz arbitraż regulacyjny*
Discussant: Łukasz Matuszczak
- Mateusz Firlej, *Możliwości funkcjonowania w podejściu Amartyi Sena na gruncie cyfrowych rozwiązań zdrowotnych*
Discussant: Jan Fałkowski
- Discussion

LUNCH: 13:30 – 14:30

RETURN TO WARSAW: 14:30 – 17:00