Conference programme in brief

Wednesday, September 15th	
15:00-22:00	Registration
18:30-20:00	Dinner
20:00	Welcome drink
Thursday, September 16th	
7:30-8:45	Breakfast
8:45-9:00	Conference opening
9:00-10:40	Plenary lectures - invited speakers
10:40-11:10	Coffee Break
11:10-12:00	Contributed talks session
12:00-13:30	Lunch
13:30-16:00	Contributed talks - parallel sessions
16:00-16:30	Coffee break
16:30-18:35	Contributed talks - parallel sessions
19:00-22:00	Conference dinner and live music performance
Friday, September 17th	
7:30-8:45	Breakfast
9:00-10:40	Plenary lectures - invited speakers
10:40-11:10	Coffee Break
11:10-12:25	Contributed talks session
12:30-14:00	Lunch
14:00-18:00	Independent participants’ activities
18:00-20:30	Dinner
Saturday, September 18th	
7:30-8:45	Breakfast
9:00-10:40	Plenary lectures - invited speakers
10:40-11:10	Coffee Break
11:10-12:25	Contributed talks session
12:30-14:00	Lunch
14:00-15:40	Contributed talks session
15:50-15:50	Conference closing
15:50-16:20	Coffee break
16:20-18:00	Independent participants’ activities
18:00-19:30	Dinner
19:30-21:00	Wine tasting
Sunday, September 19th	
7:30-9:00	Breakfast
9:00-12:00	Independent participants’ activities
12:00-13:30	Lunch

Thursday, September 16th

7:30-8:45	**Breakfast**
8:45-9:00	**Conference opening**
9:00-10:40	**Plenary lectures (Great hall)**
	chair: Michal Černý
9:00-9:50	Peter Filzmoser: Robustness aspects for the statistical analysis related to industrial applications
9:50-10:40	Marián Fabian: New findings in the theory of Clarke Jacobians
10:40-11:10	**Coffee break**
11:10-12:00	**Contributed talks session**
	Session on economic models (Great hall)
	chair: Igor Melicherčík
11:10-11:35	Tomáš Domonkos: Effects of immigration on public finances
11:35- 12:00	Miroslav Štefánik: Modelling foreign labour inflows using a dynamic microsimulation model of an ageing country - Slovakia
12:00-13:30	**Lunch**
13:30-16:00	**Contributed talks - parallel sessions**
	Session on stochastic and optimization methods (Great hall)
	chair: Andreas Hamel
13:30-13:55	Matúš Benko: A Semismooth* Newton Method for Inclusions and Tame Optimization
13:55-14:20	Slavomír Hanzely: Lower Bounds and Optimal Algorithms for Personalized Federated Learning
14:20-14:45	Alois Pichler: Regressions with Kernel Functions - part I
14:45-15:10	Paul Dommel: Regressions with Kernel Functions - part II
15:10-15:35	Miloš Kopa: Robustness of stochastic programs with endogenous randomness via contamination
15:35-16:00	Ján Gašper: Maximum likelihood parameter estimation for discrete state space and continuous time stochastic processes
	Session on data envelopment analysis and efficiency (Hunter's lounge)
	chair: Mikuláš Luptáčik
13:30-13:55	Mária Trnovská: Some features of non-radial graph models in Data Envelopment Analysis
13:55-14:20	Michal Houda: Stochastic Optimization Approach to Data Envelopment Analysis
14:20-14:45	Markéta Matulová: Robust efficiency analysis of Czech and Slovak universities
14:45-15:10	Eduard Nežinský: Optimal share of technical education in labor
15:10-15:35	Richard Kališ: Efficiency effects of mergers: harmonising merged production
16:00-16:30	**Coffee break**

16:30-18:35 Contributed talks - parallel sessions

Session on linear programming and game theory (Great hall)
chair: Marián Fabian

16:30-16:55	David Bartl: On the non-emptiness of the core of a cooperative game: a generalization of the Bondareva-Shapley Theorem
16:55-17:20	Michal Černý: Rank estimators in robust linear regression via linear programming
17:20-17:45	Miroslava Jánošová: The Static Vaccination Game
17:45-18:10	Milan Hladík: On linear programming with multiple uncertain objectives and uncertain weights
18:10-18:35	Petr Lachout: Relaxation of a quadratic program to a linear program

Session on Pension systems (Hunter's lounge)
chair: Tomáš Domonkos

16:30-16:55	Tatiana Jašurková: Implementation of the child factor in the old-age pension system
16:55-17:20	Peter Martiška: Modelling the sustainability and adequacy of the pension system in the perspective of Slovak population ageing
17:20-17:45	Igor Melicherčík: Different ways of using second pillar savings in Slovakia
17:45-18:10	Mária Širáňová: Pension scheme fees and costs: What makes pension schemes cheaper?
18:10-18:35	Ján Šebo: Parental bonus in Slovak pension system – fiscal and redistributive impacts

19:00-22:00 Conference dinner and live music performance

Friday, September 17th

7:30-8:45	**Breakfast**
9:00-10:40	**Plenary lectures (Great hall)**
	chair: Matthias Ehrhardt
9:00-9:50	Andreas Hamel: Set-valued -translative functions and their applications in finance
9:50-10:40	Marián Vávra: On Using Triples to Assess Symmetry Under Weak Dependence
10:40-11:10	**Coffee break**
11:10-12:25	**Contributed talks session**
	Session on financial mathematics (Great hall)
	chair: Alois Pichler
11:10-11:35	Gabriela Kováčová: Acceptability Maximization
11:35-12:00	Jana Hlavinová: Elicitability of set-valued functionals
12:00-12:25	Matthias Ehrhardt: Deep Smoothness WENO method with applications in finance
12:30-14:00	**Lunch**
14:00-18:00	Independent participants' activities
18:00-20:30	**Dinner**

Saturday, September 18th

7:30-8:45	**Breakfast**
9:00-10:40	**Plenary lectures (Great hall)**
	chair: Daniel Ševčovič
9:00-9:50	Lenka Filová: Computational aspects of optimal experimental designs
9:50-10:40	Mikuláš Luptáčik: Impact of Digitalization on Productivity: Non-parametric Approach
10:40-11:10	**Coffee break**
11:10-12:25	**Contributed talks session**
	Session on eigenvalue and conic optimization (Great hall)
	chair: Milan Hladík
11:10-11:35	Soňa Pavlíková: Spectral gap optimization using graph bridging
11:35-12:00	Terézia Fulová: Searching for low-rank solutions to semidefinite problems with a specific structure
12:00-12:25	Jakub Hrdina: Properties of the Cone of Non-negative Polynomials and Duality
12:30-14:00	**Lunch**
14:00-15:40	**Contributed talks session**
	Session on HJB equations in financial applications (Great hall)
	chair: Jana Hlavinová
14:00-14:25	Soňa Kilianová: Hamilton-Jacobi-Bellman equation in stochastic dynamic portfolio optimization
14:25-14-50	Daniel Ševčovič: Nonlinearities in financial modelling
14:50-15:15	Cyril Izuchukwu Udeani: Application of maximal monotone operator method for solving Hamilton-Jacobi-Bellman equation arising from optimal portfolio selection problem
15:15-15:40	Daniela Visetti: Optimization of the current value of a multi-objective loss function and a set-valued Hamilton-Jacobi-Bellman equation
15:40-15:50	**Conference closing**
15:50-16:20	**Coffee Break**
16:20-18:00	Independent participants' activities
18:00-19:30	**Dinner**
19:30-21:00	**Wine tasting**