



Monday, August 1, 2005

8:45–17:30

Hall C

3rd Special Focus Symposium on Catalactics: Quantitative Modelling of Human Market Interactions

Joint Chairs: Prof. Dr. Otto Loistl^a, Prof. Dr. Vladimir Šimović^b and Dr. Alexander Veverka^a

^aVienna University of Economics and Business Administration, Vienna, Austria

^bUniversity of Zagreb, TEA-Zagreb and CBM-Zaprešić, Croatia

8:45 - 9:00

Welcome Address

Session I “Financial Decision Making“ chaired by Alexander Veverka

9:00 - 9:30 Decision Making Process in Intrusion Detection Process

Miroslav Bača and Kornelije Rabuzin

9:30-10:00 Data Warehouse as a Foundation for Clustering Analysis

Dražena Tomić and Brano Markić

10:00-10:30 On the Optimal Portfolio of Various Financial Assets

Efim Bronshtein

10:30-11:00 Competitiveness of Computer Games Model on CG Market

Ljubica Bakić-Tomić and Zorica Gavrić

11:00-11:30

Coffee Break

Session II “Market Microstructure” chaired by Otto Loistl

11:30-12:00 A Continuous Zero Intelligence Market

Gautam George

12:00-12:30 Measuring Efficiency of the Price Mechanism in Financial Markets using Approximate Entropy

Cyprian J. Bruck

12:30-13:00 Multidimensional Homogenous Poisson Processes with Logit Transition Probabilities: General Framework for Market Microstructure Modelling

Sonja Huber, Friedrich Leisch, Otto Loistl, and Alexander Veverka

13:00-13:30 Catalactics as Systems Thinking about Specific Market Interactions

Vladimir Šimović, Vladimir Mateljan, and Damir Boras

13:30-15:30

Lunch Break

Session III “Time Series Analysis“ chaired by Vladimir Šimović

15:30-16:00 Some Autoregressive Linear Models

Dominika Crnjac, Miljenko Crnjac, and Matilda Višnjic

16:00-16:30 Time Series Modelling from Series of Random Variables

Dominika Crnjac, Martina Crnjac, and Mario Dumančić

16:30-17:00 SETAR Models with Nonlinear GARCH Errors

Jaroslav Potmesil

17:00-17:30 Misleading Long-Memory Features of SETAR Models

Alexandr Kuchynka



Tuesday, August 2, 2005

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8:45 - 9:00

Arrival at Conference Venue

Session IV “Market Structures and Interactions“ chaired by Milan Jurina

9:00 - 9:30

Structuring of the Insurance Market in Croatia

Gojko Ostojić

9:30-10:00

The Impact of Strategic Marketing Quantitative Factors on Croatian Tourism Economy Development Practice

Vinko Morović, Milan Jurina, and Zdravko Šimović

10:00-10:30

Communicological Model of the Croatian Public Market Managers

Ljubica Bakić-Tomić, Vesna Markovac, and Marko Gregurić

10:30-11:00

Competitiveness and Growth in the Service Sector: Market Relevance of Location, Infrastructure and Local Communities in Tourism

Marija Valčić

11:00-11:30

Coffee Break

Session V “System Dynamics Simulation“ chaired by Ante Munitić

11:30-12:00

System Dynamics Simulation Modelling of Nautical Tourist Port

Eli Marušić, Joško Dvornik, and Ante Munitić

12:00-12:30

System Dynamics Continuous Computer Simulation Model of the 5th Phase of the Shipbuilding Process

Slavko Šimundić, Marko Hell, and Ante Munitić

12:30-13:00

Feedback Loops of SWOT Elements

Marko Hell, Željko Garača, and Slavko Šimundić

13:00-13:30

Dynamic Programming of Material Flow

Mária Hromníková

13:30-15:30

Lunch Break

Session VI “Corporate and Global Economic Performance“ chaired by Wim Smit

15:30-16:00

Balance Scorecard in the Strategy-focused Organization

Lidija Romić and Vladimir Šimović

16:00-16:30

Corporate Finance Policy Modelling By Neuro-Fuzzy Approach: Sony Corporation

Yukio Ito

16:30-17:00

Unbalances in the World Economy

Wim Smit

17:00-17:30

Closing Remarks