

Mathematical Methods in Economics (MME 2020) International Conference

Petra Zýková¹ | *Prague University of Economics and Business, Prague, Czech Republic*

Josef Jablonský² | *Prague University of Economics and Business, Prague, Czech Republic*

The *Mathematical Methods in Economics* (MME) conference has a very long history and tradition. It is one of the most important scientific events organized in the Czech Republic in the field of operational research, econometrics, mathematical economics, and related research areas. In 2020, the 38th International Conference on Mathematical Methods in Economics was organized in the city of Brno from 9–11 September.³ In addition to the local organizer (the Faculty of Business and Economics, Mendel University in Brno), leading organizers of the MME conference are the Czech Society for Operations Research (CSOR) and the Czech Econometric Society.

The total number of participants in this year's MME conference was almost 100. Due to the Covid-19 pandemic, several participants chose virtual attendance. Participants came from the Czech Republic, China, Austria, Poland, the Netherlands, Norway, and Slovakia. The programme started with an opening ceremony, where the Chair of the Organising Committee, Svatopluk Kapounek, introduced the main programme and all of the facilities. After that, the first plenary session started with two exciting lectures. The first one, titled *Model Uncertainty in Econometrics: What to Do When You Don't Know What to Do?*, was presented by Professor Jesus Crespo Cuaresma from the Vienna University of Economics and Business. Professor Petr Molnár from the University of Stavanger Business School in Norway delivered the second plenary talk about *Online Attention and Financial Markets*. After the plenary session, the conference was divided into four parallel sessions. The total number of presentations was more than 80. All accepted papers are published in the *Proceedings of the MME 2020*. They have been submitted, as in previous years, for indexing in the Web of Science CPCI database.

It has been a long tradition for PhD students to compete for the best paper during MME conferences. The competition is organized and honoured by the CSOR. All submitted papers were peer-reviewed, and the programme committee further evaluated the papers with positive referee reports. Six best-selected papers were presented at the conference in a special session, and the evaluation committee decided on the winners. The six best papers were awarded after a conference dinner at the university campus. Petra Tomanová (University of Economics, Prague, Czech Republic), with her paper 'Robustness of Dynamic Score-Driven Models Utilizing the Generalized Gamma Distribution', was the winner of the competition. Karel Kozmík (Charles University, Prague, Czech Republic), with his paper 'Using Machine Learning to Predict Optimal Parameters in Portfolio Optimization Problems', ranked second. Petr Vejrnělka (Charles

¹ Prague University of Economics and Business, Faculty of Informatics and Statistics, Department of Econometrics, W. Churchill Sq. 4, 130 67 Prague 3, Czech Republic. E-mail: petra.zykova@vse.cz.

² Prague University of Economics and Business, Faculty of Informatics and Statistics, Department of Econometrics, W. Churchill Sq. 4, 130 67 Prague 3, Czech Republic. E-mail: jablons@vse.cz.

³ More at: <https://mme2020.mendelu.cz>.

University, Prague, Czech Republic) ranked third, with his paper 'Recursive Estimation of IGARCH Model'. David Neděla (Technical University of Ostrava, Czech Republic), Anna Selivanova (Czech University of Life Sciences Prague, Czech Republic), and Petra Zýková (Prague University of Economics and Business, Prague, Czech Republic) won the remaining three awards. The farewell ceremony closed the conference.

The conference was organized with great expertise. All sessions took place in the Faculty of Business and Economics. The welcome evening took place in the VIDA! Science Centre in Brno, where all the conference participants had the science centre all to themselves. The science centre consists of more than 6 200 square metres of fun. This unique exhibition is divided into five thematic sections: the Planet, Civilization, Man, and the Microworld. There are many interesting science attractions, most of which are physical (e.g., 3G flight simulation).

An essential part of all conferences is a social programme that offers many opportunities to discuss various problems in an informal environment. The organizers have prepared two possible trips. A trip to the Sloup-Šošůvka Caves, which are situated in the northern part of the Moravian Karst near the town Sloup in the Sloup-Šošůvka Caves natural reservation area, and the trip to the Labyrinth underneath Zelný trh in the Brno city centre, where there is a large maze of undergrounds tunnels, corridors, and rooms. The tour in the Labyrinth was followed by a guided tour of the city centre of Brno. The conference dinner took place at the university campus in Building X, with accompanying music (traditional South Moravian sounds).

This year's annual meeting of the CSOR decided that the 39th MME conference will be organized in the city of Prague by the Faculty of Economics and Management, Czech University of Life Sciences Prague, from 8–10 September 2021.