

Center for Monetary Macrodynamics

S e m i n a r

**ÚTIA AV ČR, v.v.i., Pod Vodárenskou vezi 4, Prague 8
4.00 p.m. room 25**

Schedule Fall 2009

Date	Chapter	Presenter
12.11.09	Backward Stochastic Differential Equations and its Applications to Incomplete Markets	Veverka P.
12.11.09	Revisiting the Relationship Between the Term Structure of Credit Spreads and the Business Cycle	Jablonský P.
26.11. 09	Hurst Exponent and Predictability	Křištof L.
26.11. 09	Comparing NN and ARMA Models in Artificial Market	Krtek J.
10.12. 09	How Central Banks React on Financial Stress?	Baxa J.
10.12. 09	Isobars applied to measures of risk aversion	Ivánková K.
10.12.09	Equity home bias - behavioral explanations	Bata K.

Expected length of time for this seminar is about 90'.