

# **International Conference on Fuzzy Sets and Soft Computing in Economics and Finance (FSSCEF), Saint Petersburg, June 28-June 30**

## Program

June 28, 2006, Wednesday

9-10 Registration in Hotel Rossiya

10:00-10:30, Opening Ceremony

10:30-11:30, Invited Lecture

**V. Kreinovich (USA). Interval computations and their applications**

11:30 – 11:45, coffee-break

11:45-13:15, Sessions

13:15-14:15, Lunch

14:15-16:00, Sessions

16:00 – 16:15, coffee-break

16:15-18:00, Sessions

19:00-22:00, Banquette

June 29, 2006, Thursday

9:00-10:00, Sessions

10:00-14:00, Excursion in Hermitage museum.

14:00-15:00, Lunch

June 30, 2006, Friday

9:00-17:00, Tour to Pushkin

17:00-18:00, Closing Ceremony

## **Sessions**

### **Interval and Fuzzy Techniques in Business Applications**

**The stock market forecasting: an application of the interval measurement and computation**

Ling He, Chenyi Hu

**Interval and fuzzy techniques in business-related computer security: intrusion detection, privacy protection**

Mohsen Beheshti, Jianchao Han, Luc Longpre, Scott A. Starks, J. Ivan Vargas, Gang Xiang

**Growth rates under interval uncertainty**

Janos Hajagos, Vladik Kreinovich

### **Applications of Interval Uncertainty Models**

**Economics of engineering design under interval (and fuzzy) uncertainty: case study of building design**

Carlos Ferregut, Jan Beck, Araceli Sanchez, Vladik Kreinovich

**Towards combining probabilistic, interval, fuzzy uncertainty, and constraints: on the example of inverse problem in geophysics**

G. Randy Keller, Scott A. Starks, Aaron Velasco, Matthew Averill, Roberto Araiza, Gang Xiang, Vladik Kreinovich

**Bilinear models from system approach justified for classification, with potential applications to bioinformatics**

Richard Alo, Francois Modave, Vladik Kreinovich, David Herrera, Xiaojing Wang

**Towards Economics of Education: Optimization under Uncertainty**

Olga Kosheleva, Richard Alo

**Fuzzy modeling in Economics and Finance**

**Pricing derivatives for some Levy process with fuzzy pattern**

Piotr Nowak, Maciej Romaniuk

**A fuzzy geometric programming approach to a fuzzy economic order quantity model**

Shiang-Tai Liu

**Some applications of the LU-fuzzy calculus in finance**

Laerte Sorini, Luciano Stefanini, Maria Letizia Guerra

**Fuzzy strategies in modelling effects of technological implementations**

Henryk Piech, Aleksandra Ptak, Marcin Machura

**Fuzzy Approach to Modelling of the Socio-Economic System**

Q.C. Imanov, R.R. Rzayev

**Investments and Risk Analysis**

**Asset portfolio optimization. The case of portfolio consisted of both underlying assets and options**

Alexey Nedosekin

**Fuzzy Pareto set (FPS) as an investment planning tool**

Alexey Nedosekin

**The influence of fuzziness of payments on the stability level of imputation sets in strategic games**

Henryk Piech, Aleksandra Ptak, Marcin Machura

## **Neural Networks and Genetic Algorithms in Decision Making and Optimization**

**Possibilities of fuzzy neuron networks in soft expert system**

Nadezhda G. Yarushkina

**The fuzzy neuron network for data store management system (ISMS)**

Nadezhda G. Yarushkina

## **Information Security and Decision Making in Complex Systems**

**Creation of the rating of stock market analytical systems on the base of expert qualitative estimations**

Olga A. Siniavskaya, Boris A. Zhelezko

## **Analysis of Time Series in Economics and Finance**

**Combining local trend association network and clustering in visualization of relationships in time series data bases**

Ildar Z. Batyrshin, Angelica S. Klimova, Leonid B. Sheremetov, J.X. Velasco-Hernandez