

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