

## Wednesday, 14th of May 2014

9:00	-	9:15	Opening	
9:15	-	9:45	Wiesław A Kamiński	<i>Artificial brain: fantasy or reality?</i>
<b>9:45</b>	-	<b>11:05</b>	<b>Session Ia</b>	<b>Chairman: J. Hołyst</b>
9:45	-	10:05	Tomasz Werner, Ryszard Kutner, Tomasz Gubiec, Zbigniew Struzik, Marzena Kozłowska, Mateusz Denys and Adam Sienkiewicz	<i>Empirical symptoms of catastrophic bifurcation transitions on financial markets: A phenomenological approach</i>
10:05	-	10:25	Rafał Rak, Paweł Zięba and Paweł Oświęcimka	<i>Flexibly detrended multifractal fluctuation analysis</i>
10:25	-	10:45	Ewa M. Syczewska and Zbigniew R. Struzik	<i>Granger causality and transfer entropy for financial returns</i>
10:45	-	11:05	Przemysław Gawroński, Maria Nawojczyk and Krzysztof Kułakowski	<i>Opinion formation in an open system and the spiral of silence</i>
11:05	-	11:30	Coffe break	
11:30	-	12:00	Stanisław Drożdż, Jarosław Kwapien and Paweł Oświęcimka	<i>Log-periodic approach to world markets development</i>
<b>12:00</b>	-	<b>13:00</b>	<b>Session Ib</b>	<b>Chairman: R. Kutner</b>
12:00	-	12:20	Mateusz Wiliński and Tomasz Gubiec	<i>Intra-day variability of the stock market activity and stationarity of the financial time series</i>
12:20	-	12:40	Robert Gębarowski, Stanisław Drożdż, Andrzej Z. Górski, Jarosław Kwapien and Paweł Oświęcimka	<i>Competition of commodities for the status of money: a model study</i>
12:40	-	13:00	Aleksander Jakimowicz and Jacek Juzwiszyn	<i>Balance in the turbulent world of economics</i>
13:00	-	14:00	Lunch	
14:00	-	14:30	Mateusz Wiliński, Bartłomiej Szewczak, Tomasz Gubiec, Ryszard Kutner and Zbigniew Struzik	<i>Nucleation, condensation and <math>\lambda</math>-transition within the complex network: An application to real-life market evolution</i>
<b>14:30</b>	-	<b>15:50</b>	<b>Session IIa</b>	<b>Chairman: D. Grech</b>
14:30	-	14:50	Tomasz Gubiec	<i>Between a complete graph and its minimal spanning tree</i>
14:50	-	15:10	Janusz Miśkiewicz	<i>Cross-correlations of financial crisis analysed by power law classification scheme. Evolving network analysis on the linear threshold.</i>
15:10	-	15:30	Paweł Fiedor	<i>Mutual information-based hierarchies on Warsaw's stock exchange</i>
15:30	-	15:50	Urszula Grzybowska and Marek Karwański	<i>Application of data envelopment analysis to calculating probability of default for high rated portfolio</i>
15:50	-	16:10	Coffe break	
<b>16:10</b>	-	<b>17:40</b>	<b>FENS Section meeting</b>	
19:30			Conference dinner	

## Thursday, 15th of May 2014

9:00	-	9:30	Dariusz Grech and Zygmunt Mazur	<i>Impact of scaling range on the effectiveness of detrending methods</i>
<b>9:30</b>	-	<b>10:50</b>	<b>Session IIIa</b>	<b>Chairman: S. Drożdż</b>
9:30	-	9:50	Katarzyna Bień-Barkowska	<i>Modeling financial durations in the dealing 3000 spot matching system</i>
9:50	-	10:10	Paweł Oświęcimka, Stanisław Drożdż and Jarosław Kwapien	<i>Multifractal cross-correlation analysis of financial time series</i>
10:10	-	10:30	Aleksander Jakimowicz	<i>Path dependence in the neoclassical economic growth theory</i>
10:30	-	10:50	Jacek Chudziak, Marcin Halicki and Sebastian Wójcik	<i>Scale invariance of equivalent utility principle under</i>
10:50	-	11:10	Coffee break	

<b>11:10</b>	-	<b>12:40</b>	<b>Poster session</b>	
12:40	-	14:00	Lunch	
14:00	-	14:30	Małgorzata Krawczyk, Piotr Gronek, Maria Nawojczyk and Krzysztof Kułakowski	<i>If others jump to the queue front, how long I will wait?</i>
<b>14:30</b>	-	<b>15:30</b>	<b>Session IVa</b>	<b>Chairman: W. A. Kamiński</b>
14:30	-	14:50	Tomasz Gradowski and Andrzej Krawiecki	<i>Majority-vote model on scale-free hypergraphs</i>
14:50	-	15:10	Jacek Szklarski	<i>Analysis of performance of self-organized traffic control with use of cellular automata model for various city traffic networks</i>
15:10	-	15:30	Czesław Mesjasz	<i>How physics can help social sciences in prediction of complex collective phenomena?</i>
15:30	-	15:50	Coffe break	
15:50	-	16:20	Agnieszka Czaplicka, Krzysztof Suchecki, Borja Minano, Miquel Trias and Janusz Hołyst	<i>Information slows down hierarchy growth</i>
<b>16:20</b>	-	<b>17:20</b>	<b>Session IVb</b>	<b>Chairman: A. Orłowski</b>
16:20	-	16:40	Grzegorz Siudem and Grzegorz Świątek	<i>Exotic fixed points of the belief propagation algorithm</i>
16:40	-	17:00	Andrzej Jarynowski and Andrzej Buda	<i>Hierarchical reorganization of political spheres as a consequence of massive social movements</i>
17:00	-	17:20	Paweł Sobkowicz	<i>Clique formation in competitive, peer-reviewed funding programs</i>

## Friday, 16th of May 2014

9:00	-	9:30	Beata Zduniak, Urszula Grzybowska and Arkadiusz Orłowski	<i>Numerical analysis of two coupled Kaldor-Kalecki models with delay</i>
<b>9:30</b>	-	<b>11:10</b>	<b>Session Va</b>	<b>Chairman: Cz. Mesjasz</b>
9:30	-	9:50	Maciej Jagielski, Rafał Duczmal and Ryszard Kutner	<i>Comparative analysis of households incomes in the European Union and the United States</i>
9:50	-	10:10	Robert Paluch, Krzysztof Suchecki and Janusz Hołyst	<i>Hierarchical Cont-Bouchaud model</i>
10:10	-	10:30	Andrzej Buda and Andrzej Jarynowski	<i>Dynamics of popstar record sales in phonographic market</i>
10:30	-	10:50	Krzysztof Karpio, Arkadiusz Orłowski, Piotr Łukasiewicz and Tomasz Ząbkowski	<i>Discovering and analyzing income determinants using decision trees</i>
10:50	-	11:10	Coffe break	
<b>11:10</b>	-	<b>11:50</b>	<b>Presentation of winners of the competition for the best thesis</b>	<b>Chairman: K. Kułakowski</b>
11:50	-	12:10	Closing of the conference	
14:30	-	20:00	The excursion to Włodawa and J. Białe	
20:00	-		Post-conference dinner	

## Saturday, 17th of May 2014

8:00	-	9:00	Breakfast	
9:00	-	18:00	The excursion to Jabłeczna, Kodeń, Kostomłoty and Biała Podlaska	
18:00	-		Closing of the cultural program in Warsaw	

## Poster session

Krzysztof Malarz and Krzysztof Kułakowski	<i>How unexpected events destroy our timetables</i>
Mateusz Denys, Tomasz Gubiec and Ryszard Kutner	<i>Stylized facts description by the cunning agents model</i>
Arkadiusz Orłowski, Krzysztof Karpio and Piotr Łukasiewicz	<i>Price-volume relationship in intra-day data</i>

Michał Sawa and Dariusz Grech	<i>Random matrix approach in analysis of correlations in financial data</i>
Patryk Skowron and Agata Fronczak	<i>Minimum spanning tree of the world trade web</i>
Sławomir Kulesza and Mirosław Belej	<i>Real estate market as a dynamical system from a physical perspective</i>
Second Bwanakare	<i>Pollutant emission forecasting as inverse stochastic problem: a non-extensive entropy econometrics approach</i>
Janusz Wojnar and Ryszard Wojnar	<i>Between diffusion and percolation: the fate of particles and people</i>
Jan Chołoniewski, Julian Sienkiewicz and Janusz Hołyst	<i>Data mining-driven prediction of Twitter activity during Olympic Games 2012</i>
Piotr Górski and Agnieszka Czaplicka	<i>The influence of information on the evolution of complex networks</i>
Ryszard Szupiluk, Tomasz Ząbkowski and Krzysztof Gajowniczek	<i>Independent component analysis for ensemble predictors with small number of models</i>
Joanna Toruniewska, Krzysztof Suchecki and Janusz Hołyst	<i>Co-evolution of Potts model and network topology</i>
Adam Szmagliński and Włodzimierz Wójcik	<i>Asymmetry in the subsequent movements' proportions of share prices Included in the WIG</i>

**The conference will be held in:**

Instytut Informatyki UMCS, Kampus UMCS (Plac Marii Curie-Skłodowskiej 1), s. 217 (II piętro Gmachu Informatyki).