

ICASE 2017

FIRST INTERNATIONAL CONFERENCE ON APPLIED
STATISTICS AND ECONOMETRICS
27 - 28 APRIL 2017
TIRANA

DATE AND TIME

CONFERENCE PROGRAM

27 April 2017

OPENING CEREMONY (SHERATON HOTEL)

09:30 – 10:00

10:00 – 10:45

Registration

Opening Speech

Welcome Speech

Conference Advisor Speech

Guest Speeches

10:45 – 11:45

Key-note Speeches

Prof. Dr. Soren Johansen

“The role of cointegration in optimal hedging with heteroscedastic error term”

Prof. Dr. Duo Qin

“Let’s take the bias out of econometrics”

11:45 – 12:15

Coffee break

13:00 – 14:00

Lunch at Epoka University

14:00 – 15:10

Session 1A

Place: Epoka University, E Building, E-211

Session Coordinator: Irida Nikola

Guided kernel density estimator and the gamma kernel estimator (CHAIR)

Lule Hallaci, Llukan Puka

Statistical indicators as potential early signals of

**transitions in time series obtained by a statistical model:
geomagnetic field case**

Klaudio Peqini, Bejo Duka



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Using Bayesian methods for categorical data analysis

Erjola Cenaj, Raimonda Dervishi

**The importance of inference Bayesian in
telecommunication industry-Albanian market**

Eralda Caushi

14:00 – 15:10

Session 1B

Place: Epoka University, E Building, E-212

Session Coordinator: Sara Kokonozi

**Time scale regression analysis of oil and interest rate on
the exchange rate: A case study for the for Czech Republic**

Lukáš Frýd (CHAIR)

**Bias-corrected estimation of the BLP random coefficient
model with fixed effects**

Thi Thu Hien Pham

Comparison of integrated variance forecasts

Vladimir Holý

**Exchange rate pass-through effect in Albania: a structural
VAR approach (SVAR)**

Aida Salko, Ardit Gjeci

15:10 – 15:30

Coffee break

15:30 – 16:40

Session 2A

Place: Epoka University, E Building, E-211

Session Coordinator: Endrit Hoxha

**Agricultural policies as one of determinants of Slovak
wine export: a gravity model approach (CHAIR)**

Eva Judinová, Dimuth Nambuge

**Application of gravity model: the Albanian agricultural
export**

*Kushtrim Braha, Ema Lazorčáková, Miroslava Rajčániová, Artan
Qineti, Andrej Cupák*



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Determinants of trade and the gravity model of trade: the case of western Balkan countries

Visar Malaj

Inflation Dynamics in Albania: A Markov Regime-Switching Approach

Anisa Plepi

15:30 – 16:40

Session 2B

Place: Epoka University, E Building, E-212

Session Coordinator: Enea Pelivani

Converting Data into Information: The Case of College Net Price in the United States

Lefter Daku (**CHAIR**)

Albanian Institute of Statistics approach to R language

Endri Raco, Alma Kondi

Metadata, the DNA of Statistical Data

Ertugrela Curumi, Ilda Shabani, Olta Kodra

How do accounting professionals perceive whistleblowing reasons and whistleblowing preferences?

M.Sait Dinc, Cemil Kuzey, Ali Haydar Gungormus, Bedia Atalay

16:40 – 17:00

Coffee Break

17:00 – 18:10

Session 3A

Place: Epoka University, E Building, E-211

Session coordinator: Viola Xhafa

Higher education and long-term unemployment: an ARDL bounds test for Turkey

Gungor Turan (**CHAIR**)

Macro-economic factors affecting ease of business in Balkan countries

Bora Kokalari, Emanuela Buci



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The Determinants of Foreign Direct Investment in North Africa Countries

*Retia Mohamed, Mourad Tahtane, Ahmed Hadroug
Sustainability of Public Debt and the Application of a Rule Based Fiscal Policy in Albania
Avenir Lleshanaku, Gungor Turan*

17:00 – 18:10

Session 3B

Place: Epoka University, E Building, E-212

Session coordinator: Megi Kore

**Land Cover Statistics as a Measure of Distribution
Fairness of Natural Capital Among Altered Administrative
Territorial Divisions**

Artan Hysa (CHAIR)

**Advances in State-Space Modelling using Time-Base filtered
Predictors**

Chibuzo Amaefula

**Mathematical simulation of an accident situation at
intersection**

Erjola Cenaj, Raimonda Dervishi, Shkëlqim Kuka

28 April 2017

10:00 – 11:30

GRAND SESSION with key-note speakers

Place: Epoka University, E-Blok, Conference Hall

Session coordinator: Ditmir Sufaj

Session chair: **SOREN JOHANSEN**

**Using Oettli-Prager theorem for construction of estimators
for measurement error regression with bounded errors**

Michal Cerny, Ondrej Sokol

**Practical problems with tests of cointegration rank with
strong persistence and heavy-tailed errors: an application
to the pricing of risk in the long run**

Niklas Ahlgren, Paul Catani



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Impact of attention driven investments on agricultural commodity prices

Tomas Misecka, Miroslava Rajcaniova, Jan Pokrivcak, Pavel Ciaian

Comparing canonical and non-canonical link functions in generalized linear models

Mehdi Razzaghi

11:30 – 11:50

Coffee break

11:50 – 12:30

CLOSING CEREMONY

Closing Speech

Local Live Music

Best paper awards

Delivering Certificate of Appreciations

Local Live Music

Group Photo

12:30 – 13:30

Lunch

29 April 2017

Trip to BERAT (Optional)*

09:30 – 11:00

Travel to BERAT

11:00 – 12:30

Visit Castle

12:30 – 14:00

Visit Old City and Bazaar

14:15 – 15:15

Lunch

15:15 – 16:15

Travel to Durres

16:15 – 17:30

Visit City Center and Beach

17:30 – 18:15

Travel to Tirana

*Note: * the cost is 10 Euro not including lunch (around 10 Euros)
Trip registration can be done during opening ceremony
registration and sessions*



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