SPECIAL ISSUE: MATHEMATICAL METHODS IN ECONOMY AND INDUSTRY 2017

The present special issue of Kybernetika is devoted to the 19th Joint Czech-German-Slovak Conference on Mathematical Methods in Economy and Industry (MMEI) which was held on September 4–6, 2017 in Jindřichův Hradec, Czech Republic. It was organized jointly by Faculty of Mathematics and Physics, Charles University, Prague and Faculty of Economics, University of South Bohemia, České Budějovice.

The MMEI conference was founded by professor František Nožička in 1974. Since the beginning, it focuses on mathematical methods used in economy and industry, especially on mathematical optimization including deterministic and stochastic optimization, variational analysis, numerical algorithms for optimization problems and optimization methods applied in economics, finance, industry, etc.

The special issue contains selected papers that were presented at the 19th MMEI conference and have undergone regular review procedures. This collection presents recent contributions to the theory and practice of chance constrained programming in engineering, asset liability management using multistage stochastic programs, utility maximization in dynamic portfolio optimization, multivariate stochastic dominance, multivariate nested distance, quantile optimization, risk sensitivity, times series analysis and detection of structural changes in data.

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