

CONTENTS

Preface	8
<i>Jan Acedański</i> Finite sample properties of the Conditional Predictive Ability test	9
<i>Jacek Białek</i> Application of the original price index formula in the CPI commodity substitution bias measurement	17
<i>Justyna Brzezińska</i> Analysis of emigration in Poland with the use log-linear models	25
<i>Katarzyna Brzozowska-Rup</i> On the particular construction of the SMC sampling method for Bayesian filtering	33
<i>Natalia Cherkas</i> Structural shifts in the exports and industrial production effects in Ukraine	41
<i>Marek A. Dąbrowski, Sławomir Śmiech, Monika Papież</i> The global financial crisis and monetary policy responses in emerging market economies ...	49
<i>Ewa Drabik</i> The modeling of selected economic phenomena by means of positional game	57
<i>Eleonora Fendeková, Michal Fendek</i> Analysis of cartel equilibrium model and guarantee the conditions of economic competition	65
<i>Joanna Górna, Karolina Górna, Elżbieta Szulc</i> A β -convergence analysis of European regions. Some re-specifications of the traditional model	73
<i>Kamil Łyko</i> Distribution analysis of the losses due to credit risk	82
<i>Marta Małecka</i> Statistical properties of duration-based VaR backtesting procedures in finite sample setting	91
<i>Viera Pacáková, Pavla Jindrová, Kateřina Seinerová</i> Mortality models of insured population in the Slovak Republic	99

<i>Monika Papież</i> Convergence of energy security level in the EU member countries	107
<i>Dorota Pekasiewicz</i> Bayesian statistical tests for parameters of structural changes model with Bernoulli variable	115
<i>Michał Bernard Pietrzak, Justyna Wilk, Marcin Siekaniec</i> The impact of metropolitan areas on internal migrations in Poland. The case of southern regions	124
<i>Agnieszka Przybylska-Mazur</i> Selected methods of choice of the optimal monetary policy transmission horizon	133
<i>Marcin Salamaga</i> An application of the harmonic oscillator mechanism in the verification of the theory of economic growth by Dunning based on the examples of selected countries of Central and Eastern Europe	141
<i>Victor Shevchuk</i> Monetary model of exchange rate determination: evidence from the Czech Republic, Hungary and Poland	149
<i>Sławomir Śmiech</i> Some aspects of energy security in the EU member countries in the period 2000-2010	157
<i>Tatiana Šoltésová, Erik Šoltés</i> Embedded value as the value reporting tool of the life insurance companies	165
<i>Małgorzata Stec</i> Determinants of socio-economic development of Podkarpackie voivodships	173
<i>Anna Szymańska</i> The use of asymmetric loss function for estimating premium rates in motor insurance	181
<i>Paweł Ulman, Agnieszka Wałęga</i> Hired labour <i>versus</i> self-employment. Comparison of income distribution	190
<i>Alicja Wolny-Dominiak, Joanna Studnik</i> Estimation of claim counts quantiles	198
<i>Alicja Wolny-Dominiak, Gregory E. Kersten, Tomasz Wachowicz</i> The analysis of dyadic relationships in the negotiation process	205