Scientific Program

Monday – August 26, 2013

9:00 - 9:30	**Registration**

9:30 - 10:00   **Opening ceremony**

10:00 - 11:00   **Keynote lecture**

Nikolai N. Leonenko
School of Mathematics, Cardiff University, United Kingdom
Multifractal products of geometric stationary processes

11:00 - 11:30   **Coffee break**

11:30 - 13:10   **Session: Statistical inference - estimation**
Chairman: Nikolai N. Leonenko

11:30 – 11:55	Kostiantyn Ralchenko
	Drift parameter estimation in models with fractional Brownian motion by discrete observations
11:55 – 12:20	Lauri Viitasaari
	Parameter estimation for discretely observed fractional Ornstein-Uhlenbeck process of the second kind
12:20 – 12:45	Danijel Grahovac
	On the tail index inference based on scaling functions method
12:45 – 13:10	Juan Juan Cai
	Estimation of extreme risk regions under multivariate regular variation

13:10 – 15:00   **Lunch**

15:00 - 16:40   **Session: Statistical inference - testing procedures**
                Chairman: Emanuele Taufer

      15:00 − 15:25   Philip Preuß
                                    Discriminating between long-range depen-
                                    dence and non-stationarity
      15:25 − 15:50   Lukas Steinberger
                                      Statistical inference when fitting simple models
                                      to high dimensional data
      15:50 − 16:15   Katarína Starinská
                                      Score test statistic for change-point detection
                                      in AR time series with dependent errors
      16:15 − 16:40   Kinga Sikolya
                                      Stability testing for a special Pickard model

16:40 − 17:00   **Coffee break**

17:00 - 17:50   **Session: Statistical applications - biology and medicine**
                Chairman: Bojan Basrak

      17:00 − 17:25   Francesco Stingo
                                      An integrative Bayesian modeling approach to
                                      imaging genetics - **canceled**
      17:00 − 17:25   Piotr Szulc
                                        Model selection approach for genome wide as-
                                        sociation studies in admixed populations
      17:25 − 17:50   Mircea Dumitru
                                      Modeling the link between two genes expres-
                                      sions and the toxicity of some chemotherapy
                                      drugs for chronotherapy of cancer - **canceled**
      17:25 − 17:50   Alicja Szabelska
                                        Statistical methods for RNAseq coverage pro-
                                        files and their applications in biological phe-
                                        nomena

Tuesday – August 27, 2013

9:00 - 9:50   **Session: Statistical applications - economics and insurance**
                 Chairman: Petra Posedel

     9:00 – 9:25   Žiga Kotnik
                      Statistical methodology in the scope of performance budgeting
     9:25 – 9:50   Gábor Szűcs
                      Stochastic interest rates in life insurance mathematics

9:50 - 10:00   **Break**

10:00 - 11:00   **Keynote lecture**

Michael Sørensen
Department of Mathematical Sciences
University of Copenhagen, Denmark
Statistics for stochastic differential equations - Two approaches

11:00 - 11:30   **Coffee break**

11:30 - 13:10   **Session V: Statistical inference - estimation**
                 Chairman: Michael Sørensen

     11:30 – 11:55   Snježana Lubura
                        Analysis of the approximate maximum likelihood estimators of diffusion parameters by simulations
     11:55 – 12:20   Alexey Doronin
                        Adaptive estimation in mixture models with varying mixing probabilities
     12:20 – 12:45   Manuela Cattelan
                        Models for dependent paired comparison data
     12:45 – 13:10   Rudolf Schenk
                        Adaptive nonparametric Bayesian estimation for Gaussian inverse regression

13:10 – 15:00   **Lunch**

15:00 - 16:15   **Session: Inequalities and stochastic ordering**
                 Chairman: Nikolai N. Leonenko

        15:00 – 15:25   Abakirova Aygul
                                  Stochastic versions of logarithmic Sobolev inequalities - **canceled**

        15:00 – 15:25   Ekaterina Krymova
                                  On oracle inequality for exponential weighting of ordered smoothers

        15:25 – 15:50   Nuria Torrado-Robles
                                  Upper and lower bounds for ordered random variables

        15:50 – 16:15   Mircea Dragulin
                                  Mixture Lorenz curves. Three new models

16:15 – 17:00   **Coffee break**

17:00   **Guided city tour**

Wednesday – August 28, 2013

9:00 - 9:50   **Session: Statistical applications - image analysis**
                  Chairman: Mirta Benšić

      9:00 – 9:25   Leena Annukka Pasanen
                     Bayesian multiscale analysis of images
      9:25 – 9:50   Çigdem Güngör
                     The comparison of Harris corner detection method and statistical methods for detection of dominant points of two dimensional objects

9:50 - 10:00   **Break**

10:00 - 11:00   **Keynote lecture**

      Jürgen Pilz
      Institute of Statistics, University of Klagenfurt, Austria
      Some advances in Bayesian spatial prediction and sampling design

11:00 - 11:30   **Coffee break**

11:30 - 12:45   **Session: Statistical inference - estimation**
                  Chairman: Jürgen Pilz

      11:30 – 11:55   Eric Sibony
                     Multiresolution method for ranking
      11:55 – 12:20   Sarah Ouadah
                     Uniform-in-bandwidth kernel estimation for censored data - **canceled**
      11:55 – 12:20   Petro Kolesnyk
                     Bi-log-concave distribution functions and confidence bands
      12:20 – 12:45   Botond Szabo
                     Adaptive confidence sets from Bayes procedures

13:10 – 15:00   **Lunch**

15:00 - 16:40   **Session: Statistical applications - biology and medicine**
Chairman: Miljenko Huzak

     15:00 − 15:25   Panagiotis Papastamoulis
                       Approximating the posterior distribution of mixture weights with application to transcript expression estimation
     15:25 − 15:50   Joke Durnez
                       Alternative based thresholding for pre-surgical fMRI
     15:50 − 16:15   Ferenc Rárosi
                       Regression based predictions for irradiation doses
     16:15 − 16:40   Laetitia Da Costa Teixeira
                       Competing risks analysis in nephrology research: an example in peritoneal dialysis

16:40 − 17:00   **Coffee break**

17:00 - 18:40   **Session: Statistical applications - engineering, industry and seismology**
Chairman: Nenad Šuvak

     17:00 − 17:25   Petr Novak
                       Accelerated failure time model for repairable systems
     17:25 − 17:50   Peter Scheibelhofer
                       Robust multivariate process control of multi-way data with root cause analysis
     17:50 − 18:15   Guillermo Vinué
                       Developing statistical methodologies for anthropometry
     18:15 − 18:40   Katerina Orfanogiannaki
                       Hidden Markov models in modeling time series of earthquakes

Thursday – August 29, 2013

9:00 - 9:50   **Session: Diagnostics and decision theory**
                 Chairman: Bojan Basrak

      9:00 – 9:25   Emmanuel Ogundimu
                 On sample selection models and skew distribu-
                 tions
      9:25 – 9:50   Ufuk Beyestaş
                 BCa JaB method as a diagnostic tool for linear
                 regression models

9:50 - 10:00   **Break**

10:00 - 11:00   **Keynote lecture**

Johan Segers
Institut de statistique, biostatistique et sciences actuarielles,
Universit catholique de Louvain, Belgium
Semiparametric Gaussian copula models: Geometry and efficient
rank-based estimation

11:00 - 11:30   **Coffee break**

11:30 - 13:10   **Session: Theory of continuous time stochastic processes**
                 Chairman: Johan Segers

      11:30 – 11:55   Maik Görgens
                 The zero area Brownian bridge
      11:55 – 12:20   Alexander Sokol
                 Intervention in Ornstein-Uhlenbeck SDEs
      12:20 – 12:45   Andreas Basse-O'Connor
                 Some properties of a class of continuous time
                 moving average processes
      12:45 – 13:10   Kaspar Stucki
                 Gibbs point process approximation based on
                 Steins method

13:10   **Lunch, excursion and conference dinner**

Friday – August 30, 2013

9:00 - 9:50	**Session: Optimal design** **Chairman:** Petra Posedel	

	9:00 – 9:25	Verity Fisher *Optimal designs for discriminating between functional linear models*
	9:25 – 9:50	Alena Bachratá *A stochastic optimization method for constructing optimal block designs with linear constraints*

9:50 - 10:00	**Break**

10:00 - 11:00	**Keynote lecture**

Bojan Basrak
Department of Mathematics, University of Zagreb, Croatia
On dependent regularly varying observations

11:00 - 11:30	**Coffee Break**

11:30 - 13:10	**Session: Other topics in statistics and probability** **Chairman:** Nenad Šuvak

	11:30 – 11:55	Katja Trinajstić *Directed random graphs and convergence to the Tracy-Widom distribution*
	11:55 – 12:20	B.G. Manjunath *Some remarks on normal conditionals and normal projections*
	12:20 – 12:45	Eike Christian Brechmann *Constructing hierarchical copulas using the Kendall distribution function*
	12:45 – 13:10	Bono Nonchev *Minimum description length principle and distribution complexity of spherical distributions*
	13:10 – 13:35	Teodosi Geninski *Skewed sub-Gaussian multivariate distribution*

13:35 – 14:00	**Closing ceremony**

14:00	**Lunch**