Scientific Program

Monday – July 29, 2019

9:00 - 9:25 Opening ceremony

9:30 - 11:10 Session 1
Chairman: Theodoros Nicoleris

9:30 – 9:55 Alisa Kirichenko
Function estimation on large graphs

9:55 – 10:20 Jure Vogrinc
Anomalous scaling of the Metropolis Adjusted Langevin Algorithm

10:20 – 10:45 Federico Camerlenghi
Hierarchical nonparametric processes

10:45 – 11:10 Alexandre Mösching
Estimating Conditional Distributions under a Stochastic Ordering Constraint

11:10 - 11:30 Coffee break

11:30 - 12:30 Keynote lecture

Peter J. Rousseeuw
Department of Mathematics, KU Leuven, Belgium
Detecting Deviating Data Cells

12:30 - 12:40 Break

12:40 - 13:30 Session 1 – continued
Chairman: Peter J. Rousseeuw

12:40 – 13:05 Nikita Zhivotovskiy
Robust covariance estimation for vectors with bounded kurtosis

13:05 – 13:30 Arshak Minasyan
On the Convergence and Robustness of Mean Estimation

13:30 – 15:00 Lunch

15:00 - 16:15 Session 2
Chairman: Jelena Stanojević

15:00 – 15:25  Stanislav Lohvinenko
Statistical analysis of parameter estimators in the fractional Vasicek model

15:25 – 15:50  Michele Nguyen
From theory to application: a spatio-temporal modelling perspective

15:50 – 16:15  Ashish Kumar
Impact of Stochastic Correlation on Wrong Way risk

16:15 – 16:35  Coffee break

16:35 - 17:50  Session 2 – continued
Chairman: Fatih Kizilaslan

16:35 – 17:00  Ayça Pamukçu
Risk Prediction in the Presence of Multivariate Repeated Measurements

17:00 – 17:25  Morten Overgaard
The pseudo-observation method

17:25 – 17:50  Blanka Szeitl
Controlling Unit-Nonresponse Bias During Within-Household Selection With Optimal Allocation and New Specification of Kish Grid
Tuesday – July 30, 2019

9:05 - 11:10  **Session 3**  
**Chairman:** Alex Karagrigoriou

9:05 – 9:30  Jenni Niku  
*Generalized linear latent variable models with applications*

9:30 – 9:55  Nuriye Sancar  
*Liu-type Logistic Estimator based on Particle Swarm Optimization*

9:55 – 10:20  Vera Djordjilović  
*Global test for high-dimensional mediation: testing groups of potential mediators*

10:20 – 10:45  Dario Azzimonti  
*Bayesian excursion set estimation with Gaussian process models*

10:45 – 11:10  Una Radojičić  
*Algorithms for Initialization of Gaussian Mixture Models*

11:10 - 11:30  **Coffee break**

11:30 - 12:30  **Keynote lecture**

**Pavle Mladenović**  
University of Belgrade  
*Extreme values in samples from stationary sequences and some combinatorial problems*

12:30 - 12:40  **Break**

12:40 - 13:30  **Session 3 – continued**  
**Chairman:** Vladimir Božin

12:40 – 13:05  Helene Charlotte Rytgaard  
*Generalized random forests for survival analysis*

13:05 – 13:30  Claudia Di Caterina  
*Fast and efficient selection of high-dimensional graphical models through sparse combination of pairwise scores*
13:30 – 15:00  Lunch

15:00 - 16:15  Session 4  
Chairman: M. Dolores Jiménez Gamero

15:00 – 15:25  Christian Zwatz  
*Size and Power Properties of Autocorrelation and Heteroskedasticity Robust Tests in Spatial Error Models*

15:25 – 15:50  Daniela Correia  
*GAMLSS with Random Effects: A Tool to Estimate Usual Intake*

15:50 – 16:15  Mariusz Kubkowski  
*Selection consistency of two-step selection method for misspecified binary model*

16:15 – 16:35  Coffee break

16:35 - 17:50  Session 4 – continued  
Chairman: Jasmina Đorđević

16:35 – 17:00  Busenur Kızılaslan  
*Intuitionistic Fuzzy Liu-Type Regression Functions*

17:00 – 17:25  Łukasz Rajkowski  
*A note on the geometry of the MAP partition in some conjugate Normal Bayesian Mixture Models*

17:25 – 17:50  Luísa Novais  
*Order selection in mixtures of linear mixed models*
Wednesday – July 31, 2019

9:30 - 11:10  **Session 5**  
Chairman: Vlad Stefan Barbu

- 9:05 – 9:30  Andreas Makrides  
  *Semi-Markov Processes in Reliability: Theory and Applications*
- 9:30 – 9:55  Céline Cunen  
  *Survival and Competing Risk Models via Gamma Processes*
- 9:55 – 10:20  Thomas Kuenzer  
  *Spatial PCA for functional random fields*
- 10:20 – 10:45  Anne van Delft  
  *Frequency domain-based inference of (non-stationary) functional time series*
- 10:45 – 11:10  Julien Remy  
  *Testing for Principal Component Directions under Weak Identifiability*

11:10 - 11:30  **Coffee break**

11:30 - 12:30  **Keynote lecture**

Ana Colubi  
Justus-Liebig-University Giessen  
*On functional representations to deal with (fuzzy) set-valued data*

12:30 - 12:40  **Break**

12:40 - 13:30  **Session 5 – continued**  
Chairman: Bojana Milošević

- 12:40 – 13:05  Javier Álvarez Liébana  
  *A Goodness-of-Fit test for the functional linear model with functional response*
- 13:05 – 13:30  Daniela Kuruczova  
  *Performance of principal component analysis through conditional expectation on longitudinal data*

13:30 – 15:00  **Lunch**

16:00 - 19:00  **Excursion**
Thursday – August 1, 2019

9:30 - 11:10  **Session 6**  
**Chairman: Marko Obradović**

9:30 – 9:55  Christina Parpoula  
*Distribution-Free Change-Point Outbreak Detection Control Charts in Biosurveillance*

9:55 – 10:20  Ilia Ragozin  
*Goodness-of-fit tests for the logistic distribution based on some characterization*

10:20 – 10:45  Slađana Babić  
*Optimal tests for elliptical symmetry against skew-elliptical alternatives*

10:45 – 11:10  Viktor Skorniakov  
*On asymptotic normality of certain linear rank statistics*

11:10 - 11:30  **Coffee break**

11:30 - 12:30  **Keynote lecture**

**M. Dolores Jiménez Gamero**  
Departamento de Estadística e Investigación Operativa, Universidad de Sevilla  
*Goodness-of-fit tests based on the characteristic function*

12:30 - 15:00  **Lunch**

12:40 - 13:30  **Session 6 – continued**  
**Chairman: Bojana Milošević**

12:40 – 13:05  Marija Cuparić  
*New class of suprem-type exponentiality tests based on V-empirical Laplace transforms and Puri-Rubin characterization*

13:05 – 13:30  Steffen Betsch  
*Distributional Characterizations for Non-normalized Density Functions and Their Applications*

13:30 - 15:00  **Lunch**
15:00 - 16:15  **Session 7**  
**Chairman: Jasmina Đordevic**

15:00 – 15:25  Gilles Nisol  
*Factor Models for Functional Time Series in High Dimensions: Representation Theory and Consistent Estimation*

15:25 – 15:50  Yolanda Larriba  
*Order Restricted Inference in Chronobiology*

15:50 – 16:15  Vít Kubelka  
*Linear filtering of Gaussian processes in the space of continuous functions*

16:15 – 16:35  **Coffee break**

16:35 - 17:50  **Session 7 – continued**  
**Chairman: Lenka Glavaš**

16:35 – 17:00  Andrej Gajdoš  
*Forecasting time series in the light of recent advances in linear mixed modeling and convex optimization*

17:00 – 17:25  Panagiota Tsamtsakiri  
*Bayesian model selection for a family of discrete valued time series models*

17:25 – 17:50  Petra Laketa  
*On random environment integer-valued autoregressive models – a survey*

20:00 -  **Conference dinner**
Friday – August 2, 2019

9:30 - 11:10  **Session: 8**  
Chairman: Jasmina Đorđević

9:30 – 9:55  Hrvoje Planinić  
*Record times of stationary regularly varying time series*

9:55 – 10:20  Niko Leitzén  
*On blind source separation under martingales: A probability theoretic perspective*

10:20 – 10:45  Kaloyan Vitanov  
*On decomposable multi-type Bellman-Harris branching process for modeling cancer cell populations with mutations*

10:45 – 11:10  Lívia Leššová  
*Limit Distribution for Some Iterated Partial Summations*

11:10 - 11:30  **Break**

11:30 - 12:30  **Keynote lecture**

  **IGOR PRÜNSTER**  
  Bocconi University, Milan  
  *Bayesian nonparametric models derived from completely random measures*

12:45 – 13:15  **Closing ceremony**

13:30 –  **Lunch**