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 Pamukcu *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 - 12:40	**Break**
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 Đorđevic**	
	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 Đorđevic**	
	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**	