26th European Meeting of Statisticians, Toruń 2006
COMPLETE PROGRAM

Monday, July 24th

OPENING CEREMONY — AULA
8:30-8:50

OPENING LECTURE: — AULA
Chair: Herold DEHLING
8:50-10:00 Gareth ROBERTS, *Exact simulation and inference for diffusions*

Coffee break
10:00-10:30

SPECIAL INVITED SPEAKER I: — Room A
Chair: Gareth ROBERTS
10:30-11:30 Marie HUŠKOVÁ, *Recent results in change point analysis*

Contributed Paper Session 1: <u>Limit Theorems I</u> — Room B
Chair: Dalibor VOLNY
10:30-10:50 Milena BIENIEK, *On entropies of random partitions of the unit segment*
10:50-11:10 Dorota JUSZCZAK, *Multivariate large deviations for lattice distributions*

Contributed Paper Session 2: <u>Estimation I</u> — Room C
Chair: Wolfgang POLONIK
10:30-10:50 Petr KLASTERECKY, *On parameter estimation in case-cohort cox proportional hazards models*
10:50-11:10 Beatrice LAURENT-BONNEAU, *Adaptive estimation of linear functionals by model selection*
11:10-11:30 Leila MOHAMMADI, *On nonnegative garrote estimator*

Contributed Paper Session 3: <u>Learning and Classification I</u> — Room D
Chair: Hans WACKERNAGEL
10:30-11:00 John OHRVIK, *Neural network modeling: an evaluation based on medical data*
11:00-11:20 Ekaterina SERIKOVA, *The dimensionality reducing problem in statistical classification*

SPECIAL INVITED SPEAKER II: — Room A
Chair: Gareth ROBERTS
11:30-12:30 Tomasz ROLSKI, *The theory of fluid queues*

Contributed Paper Session 4: <u>Extremes I</u> — Room B
Chair: Manuel SCOTTO
11:30-11:50 Mariusz BIENIEK, *Bounds on expectations of differences of generalized order statistics*

11:50-12:10 Tomasz RYCHLIK, *An optimal approximation problem, with an application in statistics*

Contributed Paper Session 5: Estimation II — Room C
Chair: Gerda CLAESKENS

- 11:30-11:50 Mariusz GRZĄDZIEL, *Bayes invariant quadratic estimators of variance*
- 11:50-12:10 Willem KRUIJER, *Bayesian density estimation with location-scale mixtures components in hierarchical mixed linear models*
- 12:10-12:30 László MÁRKUS , *Hierarchical Bayesian modelling of the spatial dependence of insurance risk*

Contributed Paper Session 6: Learning and Classification II — Room D
Chair: Alexandre TSYBAKOV

- 11:30-11:50 Henning LAUTER, *Discrimination of structured categorical data*
- 11:50-12:10 Nelmarie LOUW, *Outlier identification in kernel Fisher discriminant Analysis*
- 12:10-12:30 Sarel Johannes STEEL, *A framework for input variable selection in kernel methods*

Lunch break
12:30-14:30

Invited Paper Session I: Empirical Process Techniques for Dependent Data — Room A
Session's organizer: István BERKES, Chair: Herold DEHLING

- 14:30-15:15 István BERKES, *Entropy conditions for subsequences of random variables with applications to empirical processes*
- 15:15-16:00 Wei Biao WU, *Empirical processes of causal stationary sequences*

Invited Paper Session II: Statistics in Geophysics — Room B
Session's organizer: Tilmann GNEITING

- 14:30-15:00 Adrian RAFTERY, *Probabilistic weather forecasting*
- 15:00-15:30 Paul SWITZER, *Statistical investigations of general circulation models for the study of climate*
- 15:30-16:00 Hans WACKERNAGEL, *Geostatistical assimilation of geophysical data*

Invited Paper Session III: Recent Developments in Time Series — Room C
Session's organizer: Rainer DAHLHAUS

- 14:30-15:00 Katarzyna BLINOWSKA, *Directed transfer function and its application for study of brain activity*
- 15:00-15:30 Michael EICHLER, *Graphical models and causal inference for multivariate time series*
- 15:30-16:00 Qiwei YAO, *Modelling multivariate volatilities by common factors: an innovation expansion approach*

Contributed Paper Session 7: Markov Chain Monte Carlo — Room D
Chair: John STEPHENSON

- 14:30-14:50 Krzysztof LATUSZYŃSKI , ε-α-*MCMC-approximation under drift condition*
- 14:50-15:10 Anne KRAMPE, *Computing exact confidence intervals for odds ratios and relative risks using algebraic statistics*
- 15:10-15:30 Joaquín MIGUEZ, *Analysis of a simple selection technique for parallel*

implementation of particle filters

15:30-15:50 Wojciech NIEMIRO, *Sequential Monte Carlo algorithms with fixed relative Precision*

Contributed Paper Session 8: Regression Analysis I — Room E

Chair: Vygantas PAULAUSKAS

14:30-14:50 Mong-Na L. HUANG, *Exact D-optimal designs for response surface model on a circle with qualitative factors*

14:50-15:10 Zuzana PRASKOVA, *Effect of dependence in regression model with a change*

15:10-15:30 Kam-Fai WONG, *A more efficient estimation of additive hazard regression with current status data*

15:30-15:50 Eva-Renate NAGEL, *On estimating the error distribution in nonparametric regression using additional information*

Coffee break

16:00-16:30

Invited Paper Session IV: Network Tomography — Room A

Session's organizer: Bin YU, Chair: Adrian RAFTERY

16:30-17:00 Gang LIANG, *A partial measurement approach to network traffic matrix estimation*

17:00-17:30 George MICHAILIDIS, *Network monitoring through active tomography techniques*

17:30-18:00 Cun-Hui ZHANG, *Some network tomography and species problems*

Invited Paper Session V: Lifetime Data Analysis — Room B

Session's organizer: Mei-Ling Ting LEE

16:30-17:00 Philippe BROET, *Modeling gene expression changes related to early and late relapse in curable disease*

17:00-17:30 Mei-Ling Ting LEE, *Threshold regression models*

17:30-18:00 George WHITMORE, *Modeling low birth weights using threshold regression: results for U.S. birth data*

Invited Paper Session VI: Non/Semiparametrics — Room C

Session's organizer: Guenter WALTHER, Chair: Mathias DRTON

16:30-17:00 Yannick BARAUD, *Estimating the intensity of a random measure*

17:00-17:30 Wolfgang POLONIK, *Multidimensional mode hunting*

17:30-18:00 Ingrid VAN KEILEGOM, *Estimation of a semiparametric transformation model*

Contributed Paper Session 9: Distribution Theory — Room D

Chair: Vyacheslav GIRKO

16:30-16:50 Konstancja BOBECKA, *Characterizations related to neutrality of random probabilities*

16:50-17:10 Joanna CHACHULSKA, *Bivariate NEF's with linear diagonal of the variance function*

17:10-17:30 Zdenek FABIAN, *Geometry of distributions based on Johnson score*

17:30-17:50 Wen-Jang HUANG, *Characterizations of bivariate distribution through some conditional expectations*

Contributed Paper Session 10: Regression Analysis II — Room E

Chair: Rasmus WAAGEPETERSEN

16:30-16:50	Olivier LOPEZ, *Nonparametric lack-of-fit test for regression models with censored data*
16:50-17:10	Jan MIELNICZUK, *Randomized fixed design regression under long-range dependent errors*
17:10-17:30	Vygantas PAULAUSKAS, *On two problems of spatial autoregression*

Welcome party in the foyer of the University Aula

20:00-22:00

Tuesday, July 25th

Poster Session
8:30-10:00

Jakub BIJAK, *Bayesian framework for forecasting international migration: selected options*
Dariusz BISKUP, *Intrinsic and fractional Bayes factors for the Bayesian analysis of mixtures*
Marcin BŁAŻEJOWSKI, *Comparison of price elasticity of the demand for alternative models for high frequency data*
Grzegorz CHŁAPIŃSKI, *Modeling of spatio-temporal data using STARMAX models*
Agnieszka CHMIELECKA, *The equivalence of Bayes and robust Bayes estimators for different loss functions*
Anna DUDEK, *New bootstrap method for non-stationary point processes*
Maxim EMELIN, *Hybrid decision-making system in statistical knowledge evaluation Model*
Sergey FRENKEL, *Execution Time Prediction of parallel-executed activities*
Marek GRZYWACZEWSKI, *Maximum principle for optimal portfolio selection in incomplete markets*
Katrin HOFMANN-CREDNER, *Limit laws for non-classical random matrices*
Denis KASCHEEV, *Use of simultaneous stochastic seismic inversion for lithology determination*
G. Tamer KAYAALP, *The estimation of missing data with maximum likelihood methods in animal research*
Yury KHOKHLOV, *Network traffic model containing Stable Levy Motion and Fractional Brownian Motion simultaneously*
Vladimir KLIMES, *Forecasting of import and export price indices development*
Alena KOUBKOVA, *Sequential change-point detection in location model based on M-estimators*
Paweł KUFEL, *Comparison of estimation methods of autoregressive processes*
Tadeusz KUFEL, *The GRETL software as a tool of statistical and econometric analysis*
Victor LYUMKIS, *Methods of estimation of activity efficiency to increase reliability of products outcome*
Weronika ŁAUKAJTYS, *Reflecting stochastic differential equations*
Jose M. MUINO, *Estimating the proportion of true null hypotheses with the method of moments*
Andrzej MATUSZEWSKI, *Bootstrap p-values with the multiresponse questionnaire survey database mining application*
Tomasz NIEDZIELSKI, *Discriminating between local tectonic structures using statistical tests for quasi-independence supported by Monte Carlo simulation*
Anna NIKODEM, *Ruin probability calculation methods for phase-type clam size distribution*
Dariusz PARYS, *The more powerful stepwise multiple testing procedure with controlling of the family-wise error rate*
Clara Margarida PISCO VISEU, *An empirical tail index and VaR analysis*
Piotr POKAROWSKI, *Markov Chain Monte Carlo simulations for a minimal protein-like lattice model*

Stefan POKRZYWNICKI, *Statistical properties and autocorrelation function for Hopf bifurcation oscillatory systems*
Wai-Yin POON, *The analysis of structural equation model with ranking data*
Marcin PRZYSTALSKI, *Treatment comparisons in semiparametric models*
Evgeniy RAFIKOV, *About estimators in learning theory in the case of unbounded responses*
Adrian RÖLLIN, *Alternatives to the normal: translated Poisson distribution*
Natalia SANIUK, *Statistical analysis of the size of loss from emergency situations*
Natalya SEMENCHUK, *Convergence rate of moments of spectral density estimation constructed via wavelet methods*.
Marios SERGIDES, *Bootstrapping the local periodogram of a locally stationary process*
Sviatlana STALEUSKAYA, *Optimal investment by Kelly criteria*
Charles SUQUET, *Application of Holderian FCLT to epidemics detection*
Joanna TARASIŃSKA, *A note on Srivastava nd Hui's tests of multivariate normality*
Bartosz ZIEMKIEWICZ, *Integrals with respect to a fractional Brownian motion and other Gaussian processes*

Coffee break
10:00-10:30

SPECIAL INVITED SPEAKER III: Room A
Chair: Peter JAGERS
10:30-11:30 Thomas MIKOSCH, *Heavy tail modeling*

Contributed Paper Session 11: Econometrics I Room B
Chair: Adam PASZKIEWICZ
10:30-10:50 Piotr FISZEDER, *Asset-pricing models with time-varying covariances*
10:50-11:10 Witold ORZESZKO, *A new method of measuring the effects of noise reduction in chaotic data*
11:10-11:30 Frank PALKOWSKI, *Nonparametric bootstrap of heteroskedastic time series*

Contributed Paper Session 12: Estimation III Room C
Chair: Gesine REINERT
10:30-10:50 Agnieszka PODRAZA-KARAKULSKA, *On scale invariant estimators for the shape parameter of gamma distribution*
10:50-11:10 Milan STEHLIK, *Homogeneity and scale testing of generalized Gamma distribution*

Contributed Paper Session 13: Nonparametric Methods Room D
Chair: Montserrat FUENTES
10:30-10:50 Charlotte GUDDAT, *A sensitivity analysis of MARS*
10:50-11:10 Seyed Mohammad Ebrahim HOSSEINI-NASAB, *Some properties of principal components for functional data analysi*
11:10-11:30 Maarten JANSEN, *Stable edge-adaptive multiresolution decompositions*

SPECIAL INVITED SPEAKER IV: Room A
Chair: Adam JAKUBOWSKI

11:30-12:30 Brian RIPLEY, *Software for statistical developments*

Contributed Paper Session 14: Econometrics II — Room B

Chair: A. Ronald GALLANT

- 11:30-11:50 Alina JĘDRZEJCZAK, *Decomposition of the Gini index by sources of income*
- 11:50-12:10 Karen SCHETTLINGER, *Online time series processing by robust regression filters*
- 12:10-12:30 Mateusz PIPIEŃ, *Bayesian comparison of GARCH processes with asymmetric and heavy tailed conditional distributions*

Contributed Paper Session 15: Estimation IV — Room C

Chair: Barry C. ARNOLD

- 11:30-11:50 Magdalena ALAMA-BUĆKO, *Construction of optimal confidence regions for location and scale basing on two order statistics*
- 11:50-12:10 Piotr MAJERSKI, *Rates of convergence of the maximum likelihood estimator in convolution models*
- 12:10-12:30 Vladimir ZAIATS, *Problems of statistical estimation in input-output systems*

Contributed Section 16: Survival Models — Room D

Chair: Philippe BROET

- 11:30-11:50 Christine BOEHM, *The use of marginal structural models to deal with bias*
- 11:50-12:10 Rael BRAEKERS, *A conditional Koziol-Green model under dependent censoring*
- 12:10-12:30 Marianne JONKER, *Linkage analysis for interval censored survival data with application to migraine data*

Lunch break

12:30-14:30

Invited Paper Session VII: Model Selection in Function Estimation — Room A

Session's organizer: Holger DETTE, Chair: Marie HUŠKOVA

- 14:30-15:00 Gerda CLAESKENS, *Information criteria for model selection: from fully focussed to blind*
- 15:00-15:30 Fabrice GAMBOA, *Estimation in a shifted regression model*
- 15:30-16:00 Winfried STUTE, *Model diagnosis for parametric regression in high dimensional spaces*

Invited Paper Session VIII: Spatio-temporal models — Room B

Session's organizer: Marie-Colette VAN LIESHOUT

- 14:30-15:00 Richard CHANDLER, *Space-time modelling using independence and generalized estimating equations*
- 15:00-15:30 Monica CHIOGNA, *Spatio-temporal modelling of epidemiological processes*
- 15:30-16:00 Eva B. Vedel JENSEN, *Spatio-temporal point processes - with a view to modelling in neuroscience*

Invited Paper Session IX: Particle filtering — Room C

Session’s organizer: François LE GLAND

14:30-15:00 Fredrik GUSTAFSSON, *Marginalization issues in particle filtering*
15:00-15:30 Jaroslav KRYSTUL, *Interacting Particle System approach for estimating rare events in large scale stochastic hybrid systems*
15:30-16:00 Anastasia PAPAVASILIOU, *Particle filters and uniform convergence*

Contributed Paper Session 17: <u>Hypothesis Testing I</u> Room D
Chair: Fabrice GAMBOA

14:30-14:50 Joanna BRUZDA, *Tests for LSTAR cointegration and joint tests for nonlinear cointegration with an application to exchange rates*
14:50-15:10 Miriam MARUSIAKOVA, *Application of permutation principle in multiple structural change test*
15:10-15:30 Valentin PATILEA, *Breaking the curse of dimensionality in nonparametric testing*

Contributed Paper Session 18: <u>Time Series I</u> Room E
Chair: Michael EICHLER

14:30-14:50 Rafał SYNOWIECKI, *Subsampling schemes and its application to periodically correlated time series*
14:50-15:10 Łukasz LENART, *Subsampling for periodically correlated time series in frequency domain*

Coffee break

16:00-16:30

Invited Paper Session X: <u>Weakly dependent limit theorems</u> Room A
Session’s organizer: Paul DOUKHAN

16:30-17:00 Jérome DEDECKER, *Rates of convergence in the central limit theorem for the minimal L^1 distance*
17:00-17:30 Gabriel LANG, *Weak dependence, definitions and examples*
17:30-18:00 Michael H. NEUMANN, *Probability and moment inequalities for sums of weakly dependent random variables.*

Invited Paper Session XI: <u>Random Matrices</u> Room B
Session’s organizer: Jacek WESOŁOWSKI

16:30-17:00 Vyacheslav GIRKO, *Theory of random matrices and general statistical analysis of random arrays. Twenty years later*
17:00-17:30 Mylene MAIDA, *Spherical integrals in the finite rank setting*
17:30-18:00 Jack SILVERSTEIN, *Eigenvalues of large sample covariance matrices of spiked population models*

Invited Paper Session XII: <u>Spatial Statistics</u> Room C
Session’s organizer: Julian BESAG, Chair: Paul SWITZER

16:30-17:00 Montserrat FUENTES, *Methods to approximate a spatial likelihood*
17:00-17:30 Chris HOLMES, *Modelling of spatial gaussian processes via spectral decompositions*
17:30-18:00 Rasmus WAAGEPETERSEN, *An estimating function approach to inference for inhomogeneous Neyman-Scott processes*

Contributed Paper Session 19: <u>Hypothesis testing II</u> Room D

Chair: Yannick BARAUD

16:30-16:50 Eustasio DEL BARRIO, *The random projection method in goodness of fit for functional data*

16:50-17:10 Matthias FISCHER, *Testing for constant correlation by means of trigonometric functions*

17:10-17:30 Federico O'REILLY, *Exact p-values in goodness of fit*

17:30-17:50 Bianca TEODORESCU, *Goodness-of-fit tests for conditional models with time-dependent coefficients under censoring and truncation*

Contributed Paper Session 20: Time Series II Room E

Chair: Qiwei YAO

16:30-17:00 Rainer DAHLHAUS, *Statistical inference for locally stationary Processes*

17:00-17:20 Elżbieta FERENSTEIN, *On parameter estimation of conditionally heteroskedastic time series with hidden Markov chains*

Piano concert by Waldemar Malicki in Dwór Artusa (Old Market Square)

19:30-20:30

Wednesday, July 26th

Invited Paper Session XIII: Recent developments in extremes — Room A
Session's organizer: M. Ivette GOMES

8:30-9:00 Laurens DE HAAN, *On spatial extremes and applications*
9:00-9:30 M. Ivette GOMES, *Reduced bias tail and extremal index estimation*
9:30-10:00 Manuel SCOTTO, *Extremes of integer valued moving average sequences*

Invited Paper Session XIV: Data Mining — Room B
Session's organizer: Jorge MURUZÁBAL

8:30-9:15 Paola CERCHIELLO, *Statistical methods for classification of unknown authors*
9:15-10:00 Jorge MURUZÁBAL, *Mining general cooperative patterns with evolutionary algorithms*

Invited Paper Session XV: Randomness in dynamical systems — Room C
Session's organizer: Manfred DENKER

8:30-9:00 Mikhail GORDIN, *Limit theorems for dynamical systems: useful structures and tools.*
9:00-9:30 Dalibor VOLNY, *Martingale approximations of stationary processes*
9:30-10:00 Benjamin WEISS, *Universal prediction for ergodic processes*

Contributed Paper Session 21: Statistics in Finance I — Room D
Chair: Jon FORSTER

8:30-8:50 János GYARMATI-SZABÓ, *An MCMC based predictions of belatedly reported insurance claims*
8:50-9:10 Jacek KWIATKOWSKI, *A Bayesian analysis of STUR models*

Contributed Paper Session 22: Time series III — Room E
Chair: Jan MIELNICZUK

8:30-8:50 Hannelore LIERO, *Goodness of Fit Tests for Accelerated Life Time Models*
8:50-9:10 Georgiana POPOVICI, *Sums of independent GAR(1) processe and parameter estimation for GAR(1)(a,p,m) processes by the EM algorithm*
9:10-9:30 Bartosz STAWIARSKI, *Score test of fit for composite hypothesis in the GARCH(1,1) model*

Coffee break
10:00-10:30

Contributed Paper Session 23: Limit theorems II — Room A
Chair: Mikhail GORDIN

10:30-10:50 Manfred DENKER, *Local limit theorems for weakly dependent processes*
10:50-11:10 Adam JAKUBOWSKI, *Stable limits for ARCH(1) processes*
11:10-11:30 Zbigniew S. SZEWCZAK, *Local limit theorems for stationary sequences with infinite variance*

Contributed Paper Session 24: Stochastic Geometry — Room B
Chair: Richard CHANDLER

10:30-11:00 Marie-Colette VAN LIESHOUT, *Markovianity in space and time*
11:00-11:30 Tomasz SCHREIBER, *DKS phase separation phenomenon for polygonal Markov fields in the plane*

Contributed Paper Session 25: Branching Processes Room C
Chair: Tomasz ROLSKI
10:30-10:50 Peter JAGERS, *The path to extinction*
10:50-11:10 Manuel MOLINA, *Some contributions to the theory of population size dependent bisexual branching processes*
11:10-11:30 Gyula PAP, *Convergence of step processes to diffusion processes and stochastic integrals with application for critical multitype branching processes*

Contributed Paper Session 26: Statistics in Finance II Room D
Chair: Peter BROCKWELL
10:30-10:50 Claudia KLUEPPELBERG, *Extremal behaviour of stochastic volatility models*
10:50-11:10 Wei-Cheng MIAO, *Dynamic portfolio decision: a simple cash-stock mix case*
11:10-11:30 Victoria STEBLOVSKAYA, *Non-self-financing hedging in incomplete market*

Contributed Paper Session 27: Extremes II Room E
Chair: Thomas MIKOSCH
10:30-10:50 Armelle GUILLOU, *Modeling pairwise dependence of maxima in space*
10:50-11:10 Jacek WESOŁOWSKI, *Top-k-lists*
11:10-11:30 Chen ZHOU, *Existence and consistency of the maximum likelihood estimator for the extreme value index*

Contributed Paper Session 28: Limit theorems III Room A
Chair: Andrew BARBOUR
11:30-11:50 Fraser Alexander DALY, *Upper bounds on Stein-type operators*
11:50-12:10 Rada MATIC, *estimation problems for generalized circular unitary ensembles*
12:10-12:30 Sergey UTEV, *Poisson--Stein equation and associated stochastic orderings*

Contributed Paper Session 29: Random Fields Room B
Chair: Brian RIPLEY
11:30-11:50 Sandor BARAN, *Mean estimation of the Wiener sheet*
11:50-12:10 Saeid REZAKHAH, *Germ fields for harmonizable symmetric stable processes with rational spectral densities*
12:10-12:30 Hana SEVCIKOVA, *Simulating two-dimensional Gaussian random fields: fast and exact algorithms*

Contributed Paper Session 30: Markovian models in engineering Room C
Chair: Youri DAVYDOV
11:30-12:00 Herold DEHLING, *Stochastic models for particle transport in fluidized bed reactors*
12:00-12:20 Timo GOTTSCHALK, *Danckwerts' law for the first exit time of a*

Markov process with an absorbing boundary

Contributed Paper Session 31: Statistics of stochastic processes — Room D
Chair: Ingrid VAN KEILEGOM

11:30-12:00 Michael SØRENSEN, *Efficient estimating functions for diffusions sampled at high frequencies*

12:00-12:20 Daria FIŁATOWA, *Parametric estimation of Black-Scholes model driven by a fractional Brownian motion*

Contributed Paper Session 32: Statistics in Genetics — Room E
Chair: Matti PIRINEN

11:30-11:50 Przemysław BIECEK, *Modeling and detecting two loci epistasis between QTLs*

11:50-12:20 Mei-Ling Ting LEE, *Generalized rank tests for replicated microarray data*

Lunch break
12:30-14:30

Excursions
14:30-18:00

Reception by the Major of Toruń in Sala Mieszczańska of the Town Hall
20:00-22:00

Thursday, July 27th

Poster Session
8:30-10:00

Coffee break
10:00-10:30

SPECIAL INVITED SPEAKER V: Room A
Chair: Laurens de HAAN
10:30-11:30 Donatas SURGAILIS, *Estimation of nonstationary long memory*

Contributed Paper Session 33: Econometrics III Room B
Chair: Elżbieta FERENSTEIN
10:30-10:50 Jacek BIAŁEK, *Average price dynamics - discrete and continuous time stochastic models*
10:50-11:10 Tomasz KOZDRAJ, *Proposal for statistical expert system in stock data analysis*
11:10-11:30 Jacek OSIEWALSKI, *Flexibility and parsimony in multivariate financial modeling: a hybrid DCC-SV model*

Contributed Paper Session 34: Multivariate Analysis Room C
Chair: Jack SILVERSTEIN
10:30-10:50 Karl MOSLER, *Central regions orderings*
10:50-11:10 Robert KWIECIEŃ, *Jensen's inequality for Tukey's multivariate median*
11:10-11:30 Raffaello SERI, *Generalized discrepancies on spheres of arbitrary dimension*

Contributed Paper Session 35: Copulas Room D
Chair: Mylene MAIDA
10:30-10:50 Konrad BANACHEWICZ, *A flexible class of time-varying copulas for economic time series*
10:50-11:10 András ZEMPLENI, *High dimensional copulas for simulating and testing extreme-value models*

SPECIAL INVITED SPEAKER VI: Room A
Chair: Laurens de HAAN
11:30-12:30 Chris GLASBEY, *A statistical approach to image warping*

Contributed Paper Session 36: Decision problems Room B
Chair: Cun-Hui ZHANG
11:30-12:00 Tilmann GNEITING, *Strictly proper scoring rules, prediction, and estimation*
12:00-12:20 Krzysztof SZAJOWSKI, *On-line detection of a part of a sequence with unspecified distribution*

Contributed Paper Session 37: Stochastic Processes Room C
Chair: Michael SØRENSEN
11:30-11:50 Mioara BUICULESCU, *Feller processes with fast explosion*
11:50-12:10 Clementine PRIEUR, *Spectral properties of chaotic processes*

Contributed Paper Session 38: <u>Time series IV</u> Room D
Chair: Alexander LINDNER

11:30-11:50 Magdalena OSIŃSKA, *Testing for causality in variance for series generated from Gaussian and t distributions*
11:50-12:10 Christoph SCHUERMANN, *Modelling time series of count data from infectious diseases*
12:10-12:30 Tatsiana TSEKHAVAYA, *First two moments of the variogram estimator*

Lunch break
12:30-14:30

Invited Paper Session XVI: <u>Financial Time Series</u> Room A
Session's organizer: Claudia KLUEPPELBERG

14:30-15:00 Peter BROCKWELL, *Continuous-time nonlinear models in finance*
15:00-15:30 Ronald A. GALLANT, *A statistical inquiry into the plausibility of Epstein-Zin-Weil utility*
15:30-16:00 Alexander LINDNER, *A continuous time GARCH process of higher order*

Invited Paper Session XVII: <u>Machine Learning</u> Room B
Session's organizer: Vladimir KOLTCHINSKII

14:30-15:00 Gilles BLANCHARD, *Different generalization error bounds for Support Vector Machine*
15:00-15:30 Pascal MASSART, *A nonasymptotic Wilks phenomenon*
15:30-16:00 Alexandre TSYBAKOV, *Aggregation by mirror averaging*

Invited Paper Session XVIII: <u>MCMC Applications</u> Room C
Session's organizer: Chris HOLMES

14:30-15:00 Rob DEARDON, *Modelling the spatio-temporal dynamics of the UK 2001 foot-and-mouth epidemic*
15:00-15:30 John FORSTER, *MCMC for Bayesian ordinal data modelling*
15:30-16:00 John STEPHENSON, *Inferring 3-dimensional geological thermal histories using semi-automative RJMCMC*

Contributed Paper Session 39: <u>Econometrics IV</u> Room D
Chair: Jacek OSIEWALSKI

14:30-14:50 Krystyna MACIĄG, *Small sample study of a linear model with trend and seasonal components.*
14:50-15:10 Mariola PIŁATOWSKA, *The method of avoiding the effects of spurious regressions*
15:10-15:30 Martin HILLEBRAND, *Modeling and estimating credit risk of a loan portfolio - an empirical study*

Contributed Paper Session 40: <u>Ergodicity, Entropy</u> Room E
Chair: Benjamin WEISS

14:30-14:50 Yuri DAVYDOV, *Ergodic properties of crystallization processes*
14:50-15:10 Łukasz DĘBOWSKI, *The ergodic decomposition of excess entropy*
15:10-15:30 Mioara Alina NICOLAE, *A sufficient condition for weak ergodicity of a class of nonstationary Markov chains*
15:30-15:50 Adam PASZKIEWICZ, *On information of sigma-algebras*

Coffee break
16:00-16:30

Special Invited Paper Session in Memory of Aleksander Nagajew — Room A
Session's organizers: Sergey AYVAZYAN, Yuri DAVYDOV
Chair: Adam JAKUBOWSKI
16:30-18:00 Speakers: Ildar A. IBRAGIMOV
Vygantas PAULAUSKAS
Victoria STEBLOVSKAYA
Yuri DAVYDOV

Social dinner
20:00-23:00

Friday, July 28th

Invited Paper Section XIX: Random Graphs and Algorithms — Room A
Session's organizer: Valentin KOLCHIN

8:30-9:00 Mark JERRUM, *Sampling perfect matchings, contingency tables and related structures*
9:00-9:30 Michał KAROŃSKI, *Random Intersection Graphs*
9:30-10:00 Yuri PAVLOV, *The limit distributions of the certain characteristics of the web random graphs*

Invited Paper Section XX: Statistics in Genome Sciences — Room B
Session's organizer: Olle NERMAN

8:30-9:00 Matti PIRINEN, *Estimating genealogies from marker data: a Bayesian approach*
9:00-9:30 Bernard PRUM, *Continuous and dicrete HMM for genome analysis*
9:30-10:00 Natalie P. THORNE, *Investigating Illumina's Bead Arrays : Statistical analyses of data from highly replicated, randomly arranged, bead-based microarrays*

Invited Paper Section XXI: Empirical Process Applications — Room C
Session's organizer: Sara VAN DE GEER, Chair: Wei Biao WU

8:30-9:00 Michael KOSOROK, *Inference under right censoring for transformation models with a change-point based on a covariate threshold*
9:00-9:30 Nicolas VAYATIS, *From classification to ranking: new challenges for statistical learning theory*
9:30-10:00 Marten WEGKAMP, *Classification with reject option*

Special Invited Session on History of Polish Statistics — Room F
Session's organizer: Czesław DOMAŃSKI

8:30-9:00 Czesław DOMAŃSKI, Tomasz KOZDRAJ, *Development of Polish statistical thought*
9:00-9:30 Józef POCIECHA, *Development of multivariate classification methods in Poland*
9:30-10:00 Józef OLEŃSKI, *Functions of official statistics in the information infrastructure of the state*

Coffee break
10:00-10:30

Invited Paper Session XXII: Stein/Chen Method — Room A
Session's organizer: Sergey UTEV

10:30-11:15 Andrew BARBOUR, *Stein's method and total variation approximation*
11:15-12:00 Gesine REINERT, *Chi-square approximations with Stein's method*

Invited Paper Session XXIII: Graphical and Algebraic Models for Multivariate Statistics — Room B
Session's organizer: Thomas RICHARDSON, Chair: Donatas SURGAILIS

10:30-11:15 Mathias DRTON, *Binary Models for Marginal Independence*
11:15-12:00 Seth SULLIVANT, *Sequential importance sampling for multiway tables*

Invited Paper Session XXIV: Small Sample Problems — Room C

Session's organizer: Tomasz RYCHLIK

10:30-11:15	Barry C. ARNOLD, *Parameter estimation in certain conditionally specified models*
11:15-12:00	Erhard CRAMER, *Recent developments in progressive censoring*

Lunch break

12:00-13:30

CLOSING LECTURE: — AULA

Chair: Herold DEHLING

13:30-14:30	Friedrich GOETZE, *Asymptotic statistics and geometry of numbers*

Closing Ceremony and Invitation to Toulouse — AULA

14:30-15:00