Program Overview

Tuesday   15

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Program

Sunday July 13

Meeting 1 BS EX   *Venue:* Executive Club Furama River Front Hotel
15:00 - 17:00

- Bernoulli Society Executive Committee Meeting

Monday July 14

08:30 Registration   *Venue:* LT 27 Foyer

09:30 Opening Ceremony   *Venue:* LT 27
Guest of Honor: SHIH Choon Fong, President, National University of Singapore

Speeches by:

Louis CHEN, Chair, Local Organizing Committee

Ruth WILLIAMS, Chair, Scientific Program Committee

Jean JACOD, President, Bernoulli Society

Jianqing FAN, President, Institute of Mathematical Statistics

SHIH Choon Fong, President, National University of Singapore

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Break 10:15 - 10:45 LT 27 Foyer

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Wald Lecture 1   *Venue:* LT 27
Chair : Ruth WILLIAMS, University of California, San Diego

10:45 Probability problems arising from genetics and ecology : philosophy and anecdotes. [Abstract 109]

Richard DURRETT, *Department of Mathematics, Cornell University*

Tukey Lecture   *Venue:* LT 27
Chair : Richard GILL, Leiden University

11:45 Genome sharing among related individuals: an approximate answer to the right question. [Abstract 413]

Elizabeth A. THOMPSON, *Department of Statistics, University of Washington*

PS 1 Poster Session   *Venue:* LT 24/25 Foyer
12:30 - 18:00

- **Choosing optimal penalty term for Markov chain order estimator [Abstract 105]**
  Chang C. Y. DOREA, *Universidade de Brasilia*

- **Shares of various weighted/ unweighted association and partial association components: asymptotic maximum likelihood and Bayesian analysis [Abstract 128]**
  S.K. GHOREISHI, *Department of Statistics, Faculty of sciences, Razi university, Kermanshah, I.R. of Iran*

- **Modeling distribution extreme value on multivariate binary response using mle and quasi mle**   [Abstract 303]

  Jaka NUGRAHA, *Islamic University of Indonesia Yogyakarta, Indonesia*
  Suryo GURITNO, *Gadjah Mada University, Indonesia*
  Sri Haryatmi KARTIKO, *Gadjah Mada University, Yogyakarta, Indonesia*

- **Prediction intervals for general balanced linear random models**   [Abstract 243]

  Tsai-Yu LIN, *Department of Applied Mathematics, Feng Chia University, Taichung 40724, Taiwan*
  Chen-Tuo LIAO, *Division of Biometry, Institute of Agronomy, National Taiwan University, Taipei 10617, Taiwan*

- **Kernel-wavelet estimation and empirical distribution of wavelet coefficients for regularity regression function**   [Abstract 8]

  Mahmoud AFSHARI, *Department of Statistics and Mathematics, School of Sciences, Persian Gulf University*

- **Asymptotical properties of heterogeneity test statistics with random sample size**   [Abstract 101]

  A. A. DJAMIRZAEV, *National University of Uzbekistan, Tashkent/Uzbekistan*

- **A Bayesian spatial multimarker genetic random-effect model for fine-scale mapping**   [Abstract 441]

  Shu-Hui WEN, *Department of Public Health, College of Medicine, Tzu-Chi University*
  Miao-Yu TSAI, *Institute of Statistics and Information Science, College of Science, National Changhua University of Education*
  Chuhsing Kate HSIAO, *Department of Public Health and Institute of Epidemiology, College of Public Health, National Taiwan University*

- **Power of tests for multivariate normality based on moments**   [Abstract 103]

  Czeslaw DOMANSKI, *University of Lodz*
  Dariusz PARYS, *University of Lodz*

- **Suitable hyper-parameters are applied to penalized maximum likelihood estimation in generalized extreme value distribution**   [Abstract 296]

  Md. Sharwar MURSHED, *Ph.D. Student, Department of Statistics, Chonnam National University, Gwangju 500-757, South Korea.*
  Jeong Soo PARK, *Professor, Department of Statistics, Chonnam National University, Gwangju 500-757, South Korea*

Lunch 12:45 - 14:00 LT 27 Foyer

Meeting 2 BS CM   *Venue:* S14-03-05
12:45 - 14:45

- Bernoulli Society Council Meeting

Meeting 3 IMS EX   *Venue:* S16-07-107
12:45 - 17:45

- IMS Executive Committee Meeting

IS 1 **Advances in Statistical Computing and Graphics** *Venue:* LT 25
Chair : *Berwin TURLACH, National University of Singapore*
Organizer : Luke TIERNEY, University of Iowa

    14:00 **Developing a 'Next Generation' Statistical Computing Environment** **[Abstract 172]**

        Ross IHAKA, *University of Auckland, New Zealand*
        Duncan Temple LANG, *University of California, Davis*
        (Presented by Luke Tierney.)

    14:35 **Some approaches to parallel computing in R** **[Abstract 414]**

        Luke TIERNEY, *Statistics and Actuarial Science, University of Iowa*

    15:10 **Inference for data graphics** **[Abstract 446]**

        Hadley WICKHAM, *Iowa State University*

IS 7 **Graphical Modeling** *Venue:* LT 26
Chair and Organizer : Steffen LAURITZEN, University of Oxford

    14:00 **Discrete chain graph models** **[Abstract 108]**

        Mathias DRTON, *University of Chicago*

    14:35 **On the asymptotic analysis of hierarchical and graphical log-linear models for binary data** **[Abstract 363]**

        Alberto ROVERATO, *University of Bologna, Italy*

    15:10 **Bayesian inference for mixed graph models** **[Abstract 388]**

        Ricardo SILVA, *Statistical Laboratory, University of Cambridge*

IS 14 **Probability Problems from Genetics** *Venue:* LT 28
Chair and Organizer : Richard DURRETT, Cornell University

    14:00 **Degenerate diffusions in gene duplication models** **[Abstract 331]**

        Lea POPOVIC, *Concordia University*
        Richard DURRETT, *Department of Mathematics, Cornell University*

    14:35 **Waiting for two mutations: with applications to DNA regulatory sequence evolution and the limits of Darwinian evolution** **[Abstract 373]**

        Deena SCHMIDT, *Institute for Mathematics and its Applications, University of Minnesota*
        Richard DURRETT, *Department of Mathematics, Cornell University*

    15:10 **Michaelis-Menten and reduction of stochastic models for enzyme reactions** **[Abstract 210]**

        Thomas G. KURTZ, *University of Wisconsin-Madison*
        David F. ANDERSON,
        Gheorghe CRACIUN,

IS 15 Quantitative Risk Management *Venue:* LT 29
Chair and Organizer : Paul EMBRECHTS, ETH Zürich

14:00 Pair-copula constructions of multiple dependence. [Abstract 2]

Kjersti AAS, *Norwegian Computing Center, Norway*
Claudia CZADO, *Technische Universität, München, Germany*
Arnoldo FRIGESSI, *Statistics for Innovation, Norwegian Computing Center, and Department of Biostatistics, University of Oslo, Norway*
Henrik BAKKEN,

14:35 The Vine-copula and Bayesian belief net representation of high dimensional distributions [Abstract 79]

Roger M. COOKE, *Resources for the Future and T.U. Delft*
Dorota KUROWICKA, *T.U.Delft*

15:10 On fair pricing of emission-related derivatives [Abstract 157]

Juri HINZ, *National University of Singapore*

CS 1 Finance 1 *Venue:* LT 24
Chair : Jeffrey F. COLLAMORE, *University of Copenhagen*

14:00 On efficiency and alarm system in reinsurance contracts. [Abstract 205]

Marie KRATZ, *ESSEC Business School Paris and MAP5 Univ. Paris Descartes.*
Shubhabrata DAS, *Indian Institute Of Management Bangalore (IIMB)*

14:20 Multi-objective models for portfolio selection [Abstract 173]

Usta ILHAN, *Anadolu University*
Memmedaga MEMMEDLI, *Anadolu University*
Yeliz MERT KANTAR, *Anadolu University*

14:40 Weak limits of infinite source Poisson pulses [Abstract 60]

Mine ÇAĞLAR, *Koc University*

15:00 On one inverse problem in financial mathematics [Abstract 147]

Kais HAMZA, *Monash University*
Fima KLEBANER, *Monash University*

15:20 Some bivariate distributions and processes useful in financial data modelling [Abstract 18]

Mariamma ANTONY, *Department of Statistics, University of Calicut, Kerala 673 635, India*

CS 2 Inference for Stochastic Processes *Venue:* LT 23
Chair : Michael SØRENSEN, *University of Copenhagen*

14:00 Unbiased estimation of expected diffusion functionals: the intersection layer approach [Abstract 351]

Gareth ROBERTS, *University of Warwick, UK*
Alexandros BESKOS, *University of Warwick, UK*

14:20 Pseudo-likelihood estimation for non-hereditary Gibbs point processes [Abstract 225]

Frédéric LAVANCIER, *Laboratoire Jean Leray, Université de Nantes, France*
David DEREUDRE, *LAMAV, Université de Valenciennes et du Hainaut-Cambrésis, France.*

14:40   **Palm likelihood for parameter estimation in inhomogeneous spatial cluster point processes**   [**Abstract 335**]

   Michaela PROKESOVA, *Charles University, Prague, Czech Republic*

15:00   **Estimation of multiparameter random fields in the presence of fractional long-memory noises**   [**Abstract 16**]

   Anna AMIRDJANOVA, *University of Michigan*
   Matthew LINN, *University of Michigan*

15:20   **Semiparametric estimation for a class of time-inhomogeneous diffusion processes**   [**Abstract 236**]

   Min LI, *California State University, Sacramento*
   Yan YU, *University of Cincinnati*
   Keming YU, *CARISMA, Brunel University,UK*
   Hua WANG, *Yahoo Inc.*

CS 3 Earthquake Modeling   *Venue:* M10-LT 26 Annex
Chair : Zhengxiao WU, National University of Singapore

14:00   **Two-dimensional Poisson point process in modeling of tectonic earthquake in Java and Bali**   [**Abstract 333**]

   Hasih PRATIWI, *Sebelas Maret University, Surakarta, Indonesia*
   SUBANAR, *Department of Mathematics, Faculty of Mathematics and Natural Sciences, Gadjah Mada University, Indonesia*
   J.A.M. van der WEIDE, *Delft University of Technology, Delft, Netherlands*

14:20   **The Brownian passage time model (bpt) for earthquake recurrence probabilities**   [**Abstract 401**]

   Nurtiti SUNUSI, *Statistics Research Division, Faculty of Mathematics and Natural Sciences, Institut Teknologi Bandung, Indonesia*
   Sutawanir DARWIS, *Statistics Research Division, Faculty of Mathematics and Natural Sciences, Institut Teknologi Bandung, Indonesia*
   Wahyu TRIYOSO, *Department of Geophysics, Faculty of Earth Sciences, Institut Teknologi Bandung, Indonesia*
   I Wayan MANGKU, *Department of Mathematics, Faculty of Mathematics and Natural Sciences, Institut Pertanian Bogor, Indonesia*

14:40   **Estimating hazard rate of earthquake risk**   [**Abstract 86**]

   Sutawanir DARWIS, *Statistics Research Division, Faculty of Mathematics and Natural Sciences, Institut Teknologi Bandung, Indonesia*
   Agus Yodi GUNAWAN, *Industrial and Financial Research Division, Faculty of Mathematics and Natural Sciences, Institut Teknologi Bandung, Indonesia*
   I Wayan MANGKU, *Department of Mathematics, Faculty of Mathematics and Natural Sciences, Institut Pertanian Bogor, Indonesia*
   Nurtiti SUNUSI, *Statistics Research Division, Faculty of Mathematics and Natural Sciences, Institut Teknologi Bandung, Indonesia*
   Sri WAHYUNINGSIH, *Statistics Research Division, Faculty of Mathematics and Natural Sciences, Institut Teknologi Bandung, Indonesia*

15:00   **Asymptotic properties of a marked branching process and interpretation to an empirical law in seismology**   [**Abstract 470**]

   Jiancang ZHUANG, *Institute of Statistical Mathematics*
   David VERE-JONES, *Victoria University of Wellington, New Zealand*

CS 4 Statistical Education   *Venue:* S9A-01-01

Chair : Yiu Man CHAN, National University of Singapore

14:00   Dualist statisticians in current literature   [Abstract   353]

     Paolo ROCCHI, *IBM*

14:20   Functional mathematical skills for accountancy students: basis for enhanced curriculum   [Abstract   308]

     Melanie Joyno ORIG, *Faculty Member College of Arts and Sciences University of Mindanao, Davao City, Philippines*

CS 5 Estimation   *Venue:* S9A-01-03

Chair : Miroslaw PAWLAK, University of Manitoba

14:00   Maximum equality estimators of various distributions   [Abstract   22]

     Senay ASMA, *Anadolu University*
     Ozer OZDEMIR, *Anadolu University*

14:20   Maximum equality parameter estimation for regression models   [Abstract   309]

     Ozer OZDEMIR, *Anadolu University*
     Senay ASMA, *Anadolu University*

14:40   On moment-type estimation in some statistical inverse problems   [Abstract   285]

     R. M. MNATSAKANOV, *Department of Statistics, West Virginia University, Morgantown, WV 26506, USA*

15:00   Parametric estimation by generalized moment method   [Abstract   463]

     ZDENĚK FABIÁN, *Institute of Computer Science, Academy of Sciences of the Czech republic, Pod vodárenskou věží 2, 18200 Prague, Czech republic*

15:20   Second order approximation to the risk of the sequential procedure in estimation of a function of the Poisson parameter   [Abstract   261]

     Eisa MAHMOUDI, *Department of Statistics, Yazd University, Yazd, Iran*
     Hamzeh TORABI, *Department of Statistics, Yazd University, Yazd, Iran*

CS 6 Mixtures   *Venue:* S9A-02-01

Chair : Man Wai HO, National University of Singapore

14:00   Some notes about Gaussian mixtures   [Abstract   115]

     M. M. FELGUEIRAS, *CEAUL e Escola Superior de Tecnologia e Gestão do Instituto Politécnico de Leiria, Portugal*
     D. D. PESTANA, *CEAUL e Faculdade de Ciências da Universidade de Lisboa, Portugal*

14:20   Testing for two states in a hidden Markov model   [Abstract   85]

     Joern DANNEMANN, *Institute for Mathematical Stochastics, University of Goettingen*
     Hajo HOLZMANN, *Institute for Stochastics, University of Karlsruhe*

14:40   Semi-parametric mixture distribution and its application   [Abstract   255]

     Jun MA, *Statistics Department, Macquarie University*
     Sibba GUDLAUGSDOTTIR,
     Graham WOOD,

15:00   Combining two Weibull distributions using a mixing parameter   [Abstract   14]

     Ali Abdul Hussain Salih AL-WAKEEL, *Univesiti Kebagsaan Malaysia*
     Ahmad Mahir bin RAZALI, *Universiti Kebangsaan Malaysia*

CS 7 Errors in Variable
Venue: S9A-01-02

Chair : Tin Chiu CHUA, National University of Singapore

14:00   **Instrumental variable estimation of regression coefficients in a restricted ultrastructural measurement error model   [Abstract   125]**

     Gaurav GARG, *Indian Institute of Technology Kanpur, Kanpur - 208016, Uttar Pradesh, INDIA*

14:20   **Restricted regression estimation of parameters in a measurement error model   [Abstract   380]**

     SHALABH, *Department of Mathematics and Statistics Indian Institute of Technology Kanpur Kanpur - 208016, India*

     Gaurav GARG, *Indian Institute of Technology Kanpur, Kanpur - 208016, Uttar Pradesh, India*

     Neeraj MISRA, *Department of Mathematics and Statistics Indian Institute of Technology Kanpur Kanpur - 208016, India*

14:40   **A novel estimator of additive measurement error in linear models   [Abstract   262]**

     Anirban MAJUMDAR, *Graduate Business School, University of Chicago*

     Indrajit MITRA, *MSCI Barra*

15:00   **Flexible parametric approach for adjusting for the measurement errors in covariates   [Abstract   163]**

     Shahadut HOSSAIN, *Post-doctoral Research Fellow, British Columbia Cancer Research Centre, Vancouver, BC, Canada*

     Paul GUSTAFSON, *Professor, Department of Statistics, University of British Columbia, Vancouver, Canada*

15:20   **Influence properties of partial least squares in measurement error models   [Abstract   343]**

     A. RASEKH, *Prof. of Statistics, Department of Statistics, Shahid Chamran University, Ahvaz, Iran*

     F. MAZAREI, *Postgraduate Student, Department of Statistics, Shahid Chamran University, Ahvaz, Iran*

Meeting 4 BS 1
Venue: S14-03-05

16:00- 17:00

•   Bernoulli Society Committee Meeting

Break 15:45 - 16:15 LT 24/25 & LT 27 Foyer

IS 24 Statistics in Genomics
Venue: LT 25

Chair : Von Bing YAP, National University of Singapore

Organizer : Haiyan HUANG, University of California, Berkeley

16:15   **Statistical methods for integrative genomic analyses   [Abstract   130]**

     Debashis GHOSH, *Departments of Statistics and Public Health Sciences, Penn State University*

     Hyungwon CHOI, *Departments of Biostatistics and Pathology, University of Michigan*

     Steve QIN, *Departments of Biostatistics and Center for Statistical Genetics, University of Michigan*

16:50   **Genetic association studies with known and unknown population structure   [Abstract   275]**

     Mary Sara MCPEEK, *University of Chicago Department of Statistics*

     Mark ABNEY, *University of Chicago Department of Human Genetics*

17:25   Nonparametric meta-analysis for identifying signature genes in the integration of multiple genomic studies   [Abstract 418]

George C. TSENG, *Department of Biostatistics University of Pittsburgh USA*
Jia LI, *Department of Biostatistics University of Pittsburgh USA*

IS 27 Stochastic Control in Finance   *Venue:* LT 26
Chair and Organizer : Nizar TOUZI, CMAP, Ecole Polytechnique Paris

16:15   A large investor trading at market indifference prices   [Abstract 34]

Peter BANK, *Technische Universit*
Dmitry KRAMKOV, *Carnegie Mellon University and University of Oxford*

16:50   Stochastic target problems with controlled loss   [Abstract 54]

Bruno BOUCHARD, *CEREMADE, University Paris Dauphine*
Romual ELIE, *CEREMADE, University Paris Dauphine*
Nizar TOUZI, *CMAP, Ecole Polytechnique Paris*

17:25   Continuous time principal-agent problems   [Abstract 465]

Jianfeng ZHANG, *University of Southern California*
Jaksa CVITANIC, *California Institute of Technology*
Xuhu WAN, *Hong Kong University of Science and Technology*

IS 30 Stochastic Models with Spatial Effects   *Venue:* LT 28
Chair and Organizer : Harry KESTEN, Cornell University

16:15   Stochastic spatial Lotka-Volterra Models, superprocesses and pde's   [Abstract 328]

Ed PERKINS, *The University of British Columbia*
Ted COX, *Syracuse University*
Richard DURRETT, *Department of Mathematics, Cornell University*
Mathieu MERLE, *The University of British Columbia*

16:50   Invariant measures for KdV   [Abstract 337]

Jeremy QUASTEL, *University of Toronto*

17:25   Erdos-Renyi random graphs + forest fires = self-organized criticality   [Abstract 416]

Balint TOTH, *Institute of Mathematcs, Budapest University of Technology*
Balazs RATH, *Institute of Mathematcs, Budapest University of Technology*

IS 34 Uncertainty in Computer Models   *Venue:* LT 29
Chair and Organizer : Anthony O'HAGAN, University of Sheffield

16:15   Efficient emulators of computer experiments using compactly supported correlation functions   [Abstract 48]

Derek BINGHAM, *Department of Statistics, Simon Fraser University*
Cari KAUFMAN, *University of California, Berkeley*

16:50   Reified Bayesian analysis for physical systems   [Abstract 133]

Michael GOLDSTEIN, *Department of Mathematical Sciences, Durham University, England*

17:25   Gaussian Process Emulation for Dynamic Computer Models   [Abstract 305]

Jeremy E. OAKLEY, *School of Mathematics and Statistics, The University of Sheffield, UK.*

CS 8 ARCH and GARCH Processes
Venue: M10-LT 26 Annex

Chair : Santiago VELILLA, Universidad Carlos III de Madrid

16:15 **Statistical significance of probability models in volatility forecasting** [Abstract **219**]

K.P. LAM, *Department of Systems Engineering and Engineering Management, The Chinese University of Hong Kong*

16:35 **GARCH and COGARCH: On convergence and statistical equivalence** [Abstract **290**]

Gernot MUELLER, *Munich University of Technology, Germany*
Boris BUCHMANN, *Monash University, Melbourne, Australia*
Ross MALLER, *Australian National University, Canberra, Australia*
Alex SZIMAYER, *Fraunhofer ITWM, Kaiserslautern, Germany*

16:55 **On parametric estimation for linear ARCH processes** [Abstract **376**]

Martin SCHUETZNER, *Department of Mathematics and Statistics, University of Konstanz, Germany*
Jan BERAN, *Department of Mathematics and Statistics, University of Konstanz, Germany*

17:15 **Augmented GARCH sequences: dependence structure and asymptotics** [Abstract **162**]

Siegfried HÖRMANN, *Department of Mathematics, University of Utah, Salt Lake City, USA*

17:35 **Identification of stable limits for ARCH(1) processes** [Abstract **175**]

Adam JAKUBOWSKI, *Nicolaus Copernicus University, Torun, Poland*
Katarzyna BARTKIEWICZ, *Nicolaus Copernicus University, Torun, Poland*

CS 9 Statistical Genetics 1
Venue: LT 23

Chair : Zehua CHEN, National University of Singapore

16:15 **A nested mixture model for protein identification using mass spectrometry** [Abstract **237**]

Qunhua LI, *Dept of Statistics Univ of Washington*
Michael MACCOSS, *Dept of Genome Sciences*
Matthew STEPHENS, *Dept of Statistics and Human Genetics*

16:35 **Computation of the mixing proportions of normal mixture model for QTL mapping in the advanced populations derived from two inbred lines** [Abstract **187**]

Chen-Hung KAO, *Institute of Staistical Science, Academia Sinica, Taiwan, ROC*
Miao-Hui ZENG, *Institute of Staistical Science, Academia Sinica, Taiwan, ROC*

16:55 **Informatics Platform for Global Proteomic Profiling and Biomarker Discovery** [Abstract **338**]

Dragan RADULOVICH, *Florida Atlantic University*

17:15 **Indirect genomic effects on survival from gene expression data** [Abstract **116**]

Egil FERKINGSTAD, *Statistics for Innovation, Norwegian Computing Center, and Department of Biostatistics, University of Oslo, Norway*
Arnoldo FRIGESSI, *Statistics for Innovation, Norwegian Computing Center, and Department of Biostatistics, University of Oslo, Norway*
Heidi LYNG, *Department of Radiation Biology, Institute for Cancer Research, Norwegian Radium Hospital, Oslo, Norway*

17:35 **Genetic substructure and population stratification in a multiethnic breast cancer study** [Abstract 436]

Hansong WANG, *Cancer Research Center of Hawaii*
Dan STRAM, *University of Southern California*

CS 10 Probability Theory 1 *Venue:* LT 24
Chair : Paolo BALDI, Università di Roma Tor Vergata

16:15 **Weak convergence of error processes in discretizations of stochastic integrals and Besov spaces** [Abstract 126]

Stefan GEISS, *Department of Mathematics and Statistics, P.O. Box 35 (MaD), FIN-40014 University of Jyvaeskylae, Finland*
Anni TOIVOLA, *Department of Mathematics and Statistics, P.O. Box 35 (MaD), FIN-40014 University of Jyvaeskylae, Finland*

16:35 **Asymptotic tail probabilities of sums of dependent subexponential random variables** [Abstract 127]

Jaap GELUK, *The Petroleum Institute P.O. Box 2533 Abu Dhabi United Arab Emirates*
Qihe TANG, *Department of Statistics and Actuarial Science The University of Iowa, 241 Schaeffer Hall, Iowa City, IA 52242, USA*

16:55 **On Jensen inequality for medians and centers of distributions** [Abstract 278]

Milan MERKLE, *University of Belgrade, Belgrade, Serbia*

17:15 **Threshold for the coverage of a unit sphere.** [Abstract 139]

Bhupendra GUPTA, *Indian Institute of Information Technology (Design and Manufacturing)-Jabalpur, India.*

17:35 **On infinite divisibility of probability distribution with density function of normed product of multi-dimensional Cauchy densities** [Abstract 96]

Dodi DEVIANTO, *Department of Mathematics, Faculty of Science, Ibaraki University, JAPAN*
Katsuo TAKANO, *Department of Mathematics, Faculty of Science, Ibaraki University, JAPAN*

CS 11 Bayesian Analysis 1 *Venue:* S9A-02-01
Chair : Subhashis GHOSHAL, North Carolina State University

16:15 **Fast high-dimensional bayesian classification and clustering** [Abstract 321]

Vahid PARTOVI NIA, *Swiss Federal Institute of Technology Lausanne*
Anthony C. DAVISON, *Swiss Federal Institute of Technology Lausanne*

16:35 **A random effects formulation of high-dimensional Bayesian covariance selection** [Abstract 191]

Jessica KASZA, *School of Mathematical Sciences, University of Adelaide*
Gary GLONEK, *School of Mathematical Sciences, University of Adelaide*
Patty SOLOMON, *School of Mathematical Sciences, University of Adelaide*

16:55 **Bayesian clustering of high dimensional data via a directional approach** [Abstract 50]

Natalia BOCHKINA, *University of Edinburgh, UK*

17:15 **Using hierarchical Dirichlet process to classify high-dimensional data. Application to exposure to pesticides in French diet** [Abstract 82]

Amélie CRÉPET, *Afssa*
Jessica TRESSOU, *Inra-Met@risk and HKUST-ISMT*

CS 12 Reliability Theory
Venue: S9A-01-02

Chair : Yu CHENG, University of Pittsburgh

16:15 **Profit analysis of an electric supply system working under different weather conditions subject to inspection** [Abstract 35]

Mahabir Singh BARAK, *Department of Statistics, M.D.University Rohtak-124001, India*
Suresh Chander MALIK, *Department of Statistics, M.D.University, Rohtak-124001, India*

16:25 **Stochastic Modeling of 2-out-of-3 redundant system subject to degradation** [Abstract 263]

Suresh Chander MALIK, *Reader, Department of Statistics, M.D.University, Rohtak-124001, India*
M.S. KADYAN, *Kurukshetra University, Kurukshetra, India*

16:55 **Probablistic analysis of an electric supply system** [Abstract 182]

M.S. KADYAN, *Kurukshetra University,Kurukshetra, India*
Suresh Chander MALIK, *Department of Statistics, M.D.University, Rohtak-124001, India*

17:15 **The reliability of Type II censored reliability analyses for Weibull data** [Abstract 76]

See Ju CHUA, *School of Business & Economics, Swansea University, UK*
Alan John WATKINS, *School of Business & Economics, Swansea University, UK*

17:35 **The beta-Rayleigh distribution in reliability measure** [Abstract 10]

Alfred AKINSETE, *Marshall University*
Charles LOWE, *Marshall University*

CS 13 Queuing Theory 1
Venue: S9A-01-03

Chair : Vijayakumar A., Anna University

16:15 **Statistical analysis for a three station tandem queue with blocking and infinite queue infront of station 1** [Abstract 370]

Paul R. SAVARIAPPAN, *Luther College, Decorah, Iowa-52101-1045*

16:35 **Comparison of queueing networks: time properties** [Abstract 403]

Ryszard SZEKLI, *Mathematical Institute, University of Wroclaw, Poland*
Hans DADUNA, *Mathematics Department, University of Hamburg, Germany*
Pawel LOREK, *Mathematical Institute, University of Wroclaw, Poland*

16:55 **Mathematical models of moving pariticles and applications for queues.** [Abstract 143]

A.H. HAJIYEV, *Azerbaijan National Academy of Sciences*

17:15 **Statistical analysis for a four station tandem queue with blocking and infinite queue in front of every station** [Abstract 21]

A.D. Jerome STANLEY, *Loyola College (Autonomous), Chennai 600034, India*
Pichika CHANDRASEKHAR, *Loyola College (Autonomous), Chennai 600034, India*

17:35 **Markov regenerative stochastic Petri net (MRSPN) representations of the M/G/1 retrial queueing system with a finite population and with server** [Abstract 310]

Lakshmi P, *Lecturer Kalasalingam University, India*
Kasturi RAMANATH, *Reader, School of Mathematics, Madurai Kamaraj University, India*

CS 14 Statistics in Meteorology   *Venue:* S9A-01-01
Chair : M. Ivette GOMES, University of Lisbon

16:15 **Modelling precipitation in Sweden using non-homogeneous multiple step Markov chains** [Abstract 40]

Anastassia BAXEVANI, *Department of Mathematical Sciences, University of Gothenburg, Chalmers University of Technology, Sweden*
Jan LENNARTSSON, *Department of Mathematical Sciences, University of Gothenburg, Chalmers University of Technology, Sweden*
Deliang CHEN, *Department of Earth Sciences, University of Gothenburg, Sweden*

16:35 **Modeling the evolution of the precipitations in a region of Romania** [Abstract 36]

Alina BARBULESCU, *Ovidius University of Constanta, Romania*

16:55 **The distortion of Copulas: an application to drought** [Abstract 448]

Geraldine WONG, *School of Mathematical Sciences, The University of Adelaide*
Andrew V. METCALFE, *School of Mathematical Sciences, The University of Adelaide*
Martin F. LAMBERT, *School of Civil and Environmental Engineering, The University of Adelaide*

17:15 **Analysis of extreme values in meteorology** [Abstract 62]

F. CASANOVA DEL ANGEL, *Instituto Politecnico Nacional. Mexico*

17:35 **On the extremes of nonlinear time series models applied to river flows** [Abstract 268]

László MÁRKUS, *Eötvös Loránd University, Budapest, Hungary*

19:00 - 20:00   *Venue:* Mercury, Furama RF

• **IMS Presidential Address**

20:00 - 22:00   *Venue:* Venus, Furama RF

• **Welcome Reception**

Tuesday July 15

BS-IMS Lecture 1   *Venue:* LT 27
Chair : Jean JACOD, Université Pierre et Marie Curie

    09:00 Are frontiers always symmetric?   [Abstract 443]

        Wendelin WERNER, *universite Paris-Sud 11 and Ecole Normale Superieure*
        Pierre NOLIN, *Ecole Normale Superieure*

BS-IMS Lecture 2   *Venue:* LT 27
Chair : Jim PITMAN, University of California, Berkeley

    10:00 Dynamical and near-critical percolation   [Abstract 375]

        Oded SCHRAMM, *Microsoft Research*
        Christophe GARBAN, *Université Paris-Sud*
        Gábor PETE, *Microsoft Research*

Break 11:00 - 11:30 LT 27 Foyer

Medallion Lecture 1   *Venue:* LT 27
Chair : Yingcun XIA, National University of Singapore

    11:30 Adaptive estimation of convex functions   [Abstract 251]

        Mark G LOW, *Statistic Department University of Pennsylvania*

Panel Discussion 1   *Venue:* LT 28
11:30 - 12:30
Organizers : *Donald DAWSON, Carleton University* and *Maria Eulalia VARES, Centro Brasileiro de Pesquisas Fisicas*

Graduate Curriculum in Probability: Challenges and Opportunities

Panelists:
- **Thomas G. KURTZ**, University of Wisconsin-Madison
- **Terry LYONS**, University of Oxford
- **Zhi-Ming MA**, Inst.Appl.Math, Academy of Math and Systems Science, CAS
- **Alain-Sol SZNITMAN**, ETH Zurich

CS 15 Symbolic and Algebraic Statistics   *Venue:* M10 LT26 Annex
Chair : Berwin TURLACH, National University of Singapore

    11:30 Markov bases for two-way subtable sum problems   [Abstract 148]

        Hisayuki HARA, *University of Tokyo*
        Akimichi TAKEMURA, *Graduate School of Information Science and Technology, University of Tokyo*
        Ruriko YOSHIDA, *University of Kentucky*

    11:50 Umbral methods in statistics   [Abstract 99]

Elvira DI NARDO, *Dipartimento di Matematica e Informatica, Università degli Studi della Basilicata, Viale dell'Ateneo Lucano 10, I-85100 Potenza, Italy*
Domenico SENATO, *Dipartimento di Matematica e Informatica, Università degli Studi della Basilicata, Viale dell'Ateneo Lucano 10, I-85100 Potenza, Italy*

12:10 mathStatica: a symbolic approach to computational mathematical statistics [Abstract 360]

Colin ROSE, *Theoretical Research Institute*

CS 16 Time Series Analysis 1 *Venue:* S9A-02-01
Chair : Anne PHILIPPE, Université de Nantes

11:30 Parameter estimation for integer-valued autoregressive processes with periodic structure [Abstract 378]

Manuel SCOTTO, *Departamento de Matemática, Universidade de Aveiro, Portugal*
Magda MONTEIRO, *Escola Superior de Tecnologia e Gestão de Águeda, Universidade de Aveiro, Portugal*
Isabel PEREIRA, *Departamento de Matemática, Universidade de Aveiro, Portugal*

11:50 An application of maximum entropy spectral analysis [Abstract 131]

Cigdem GIRIFTINOGLU, *Anadolu University, Science Faculty, Department of Statistics, Eskisehir, Turkey*
Aladdin SHAMILOV, *Anadolu University, Science Faculty, Department of Statistics, Eskisehir, Turkey*

12:10 Goodness of fit for Auto-Copulas: testing the adequacy of time series models [Abstract 340]

Pal RAKONCZAI, *Eotvos Lorand University, Probability Theory and Statistics Department,Budapest,Hungary*
Laszlo MARKUS, *Eötvös Loránd University, Budapest, Hungary*
Andras ZEMPLENI, *Eotvos Lorand University, Probability Theory and Statistics Department,Budapest,Hungary*

Meeting 5 IMS CM 1 *Venue:* S14-03-10
12:30 - 18:00

- IMS Council Meeting 1

PS 2 Poster Session *Venue:* LT 24/25 Foyer
12:30 - 18:00

- **Persistent threshold-GARCH processes : An introduction [Abstract 319]**

  Jinah. A PARK, *Sookmyung women's university*
  Sun Young HWANG, *Sookmyung women's university*
  Jisun S. BAEK, *Sookmyung women's university*
  Moonsun S. CHOI, *Sookmyung women's university*

- **Stepdown multiple test procedure controlling the error rates in finite samples [Abstract 322]**

  Dariusz PARYS, *University of Lodz*
  Czeslaw DOMANSKI, *University of Lodz*
  (Presented by Jerzy, KORZENIEWSKI, University of Lodz)

- **Admissibility in the general multivariate linear model with respect to restricted parameter set**   [Abstract 466]

  Shangli ZHANG, *School of Science, Beijing Jiaotong University, Beijing 100044, P.R.China*
  Gang LIU, *School of Information, Renmin University of China, Beijing 100872, P.R.China*
  Wenhao GUI, *Department of Statistics, Florida State University, Tallahassee, FL 32306, USA*

- **Partial linear models for longitudinal data based on quadratic inference functions**   [Abstract 27]

  Yang BAI, *The University of Hong Kong*
  Zhongyi ZHU, *Fudan University*
  Wing Kam FUNG, *The University of Hong Kong*

- **Comparing Bayesian and frequentist approaches to analyzing genome-wide association studies**   [Abstract 432]

  Damjan VUKCEVIC, *Department of Statistics, University of Oxford*
  Jonathan MARCHINI, *Department of Statistics, University of Oxford*
  Chris HOLMES, *Department of Statistics, University of Oxford*
  Peter DONNELLY, *Swiss Federal Institute of Technology Lausanne*

- **Estimating an earthquake occurrence probabilities by the semi-Markov model in Zagros Fold-Thrust Belt, Iran**   [Abstract 289]

  H. MOSTAFAEI, *Department of Statistics, The Islamic Azad University, North Tehran Branch.*
  S. KORDNOURIE, *Department of statistics ,The Islamic Azad University,North Tehran Branch.Iran*

- **Steady-state Lévy flights in a confined space**   [Abstract 95]

  S. I. DENISOV, *Institut für Physik, Universität Augsburg, Universitätsstraße 1, D-86135 Augsburg, Germany*
  Werner HORSTHEMKE, *Department of Chemistry, Southern Methodist University, Dallas, Texas 75275-0314, USA*
  Peter HÄNGGI, *Institut für Physik, Universität Augsburg, Universitätsstraße 1, D-86135 Augsburg, Germany*

- **Multifractal moment-scalings in birth and death processes**   [Abstract 385]

  Narn-Rueih SHIEH, *Department of Mathematics, National Taiwan University, Taipei 10617, Taiwan*

- **Bayesian multiscale analysis of differences in noisy images**   [Abstract 161]

  Lasse HOLMSTROM, *University of Oulu*
  Leena PASANEN, *University of Oulu*

- **A New Method for assigning ,the eigenvalues sign in equation $(Ax = \lambda x)$ and $(Ax = \lambda Bx)$**   [Abstract 381]

  Maryam SHAMS SOLARY, *Guilan University(PhD student)*
  Hashem SABERI NAJAFI, *Guilan University(PhD)*

Lunch 12:30 - 14:00 LT24/25 & LT 27 Foyer

Meeting 6 BS 2   *Venue:* S16-07-107
14:00 - 15:30

- Bernoulli Society Committee Meeting

IS 5 Gaussian Processes with Applications   *Venue:* LT 25
Chair and Organizer : Robert ADLER, Technion

14:00   Excursion sets of stable random fields   [Abstract 409]

Jonathan TAYLOR, *Stanford University*
Robert J. ADLER, *Technion*
Gennady SAMORODNITSKY, *Cornell University*

14:35   Non-negative least squares random field theory   [Abstract 450]

Keith J. WORSLEY, *Department of Statistics, University of Chicago*
Jonathan TAYLOR, *Stanford University*

15:10   How geometry influences statistics of zeros and critical points   [Abstract 464]

Steve ZELDITCH, *Johns Hopkins University*

IS 9 Machine Learning and Data Mining   *Venue:* LT 26
Chair and Organizer : Ji ZHU, University of Michigan

14:00   High-dimensional variable selection: from association to intervention   [Abstract 58]

Peter BÜHLMANN, *ETH Zürich*

14:35   Robust large-margin classifiers   [Abstract 247]

Yufeng LIU, *University of North Carolina at Chapel Hill*

15:10   High dimensional Bayesian classifiers   [Abstract 257]

David MADIGAN, *Columbia University*

IS 10 Markov Chain Monte Carlo   *Venue:* LT 28
Chair and Organizer : Gareth ROBERTS, University of Warwick

14:00   MCMC in infinite dimensions   [Abstract 47]

Alexandros BESKOS, *University of Warwick, Department of Statistics*
Gareth ROBERTS, *University of Warwick, UK*
Andrew STUART, *University of Warwick, Mathematics Institute*
Jochen VOSS, *University of Warwick, Mathematics Institute*

14:35   Particle Markov chain Monte Carlo   [Abstract 106]

Arnaud DOUCET, *Department of Statistics, University of British Columbia, Canada*
Christophe ANDRIEU, *Department of Mathematics, University of Bristol, UK*
Roman HOLENSTEIN, *Department of Computer Science, University of British Columbia, Canada*

15:10   Stability of the Gibbs sampler for Bayesian hierarchical models   [Abstract 315]

Omiros PAPASPILIOPOULOS, *Universitat Pompeu Fabra*

IS 12 Multiple Tests and Selective Inference   *Venue:* LT 29
Chair and Organizer : Yoav BENJAMINI, Tel Aviv University

14:00   Generalized weighted Simes test   [Abstract 369]

Sanat SARKAR, *Temple University*

14:35   Variance bias and selection   [Abstract 455]

Daniel YEKUTIELI, *Tel Aviv University*

15:10 **Testing many families of hypotheses using partial conjunctions and the FDR** [Abstract 153]

Ruth **HELLER**, *Wharton School, University of Pennsylvania*

IS 18 Random Trees and Planar Maps
Venue: LT 24

Chair : Ed PERKINS, University of British Columbia
Organizer : Grégory MIERMONT, CNRS and Fondation des Sciences Mathématiques de Paris

14:00 **Convergence of simple random walks on random discrete trees to Brownian motion on the continuum random tree** [Abstract 83]

David **CROYDON**, *University of Warwick*

14:35 **Conformal geometry of random triangulations** [Abstract 206]

Maxim **KRIKUN**, *Institut Élie Cartan, Université Nancy 1*
Oded SCHRAMM, *Microsoft Research*

15:10 **Some geometric aspects of large random maps** [Abstract 281]

Grégory **MIERMONT**, *CNRS and Fondation des Sciences Mathématiques de Paris*

CS 17 Goodness of Fit
Venue: S9A-02-01

Chair : Samuel MUELLER, University of Sydney

14:00 **A decomposition of Pearson-Fisher and Dzhaparidze-Nikulin chi-squared goodness-of-fit statistics and some ideas for a construction of the more powerful test** [Abstract 430]

Vassilly **VOINOV**, *KIMEP*

14:20 **Goodness-of-fit tests for multiplicative models with dependent data** [Abstract 317]

Juan Carlos **PARDO-FERNÁNDEZ**, *Departamento de Estatística e IO. Universidade de Vigo (Spain)*
Holger DETTE, *Fakultät für Mathematik. Ruhr-Universität Bochum (Germany)*
Ingrid VAN KEILEGOM, *Universite catholique de Louvain*

14:40 **Asymptotic goodness-of-fit tests for point processes based on second-order characteristcs** [Abstract 152]

Lothar **HEINRICH**, *University of Augsburg, 86135 Augsburg, Germany*
Stella DAVID, *University of Augsburg, 86135 Augsburg, Germany*

15:00 **Trimming methods in model checking** [Abstract 93]

Eustasio **DEL BARRIO**, *Universidad de Valladolid*

15:20 **A family of asymmetric distributions on the circle with links to Möbius transformation** [Abstract 192]

Shogo **KATO**, *Institute of Statistical Mathematics*
M. C. JONES, *The Open University*

CS 18 Nonparametric Statistics 1
Venue: M10-LT 26 Annex

Chair : Andrzej KOZEK, Macquarie University

14:00 **New sign correlations related to Kendall's tau and Spearman's rho for measuring arbitrary forms of association** [Abstract 46]

Wicher **BERGSMA**, *London School of Economics and Political Science*

14:20   Nonparametric testing for image symmetries   [Abstract 325]

Miroslaw PAWLAK, *University of Manitoba*
Hajo HOLZMANN, *Institute for Stochastics,University of Karlsruhe*

14:40   Nonparametric tests for conditional independence via copulas   [Abstract 358]

Jeroen VK ROMBOUTS, *HEC Montreal,CIRANO and CORE*

15:00   Nonparametric tests for distributional treatment effect for randomly censored responses   [Abstract 227]

Myoung-jae LEE, *Korea University*

15:20   A local likelihood approach to local dependence   [Abstract 167]

Karl Ove HUFTHAMMER, *University of Bergen, Department of Mathematics, Johannes Bruns gate 12, 5008 Bergen, Norway*
Dag TJØSTHEIM, *University of Bergen, Department of Mathematics, Johannes Bruns gate 12, 5008 Bergen, Norway*

CS 19 Bayesian Analysis 2   *Venue:* LT 23
Chair : Man Wai HO, National University of Singapore

14:00   Kullback–Leibler property of kernel mixture priors in Bayesian density estimation   [Abstract 129]

Subhashis GHOSAL, *North Carolina State University*
Yuefeng WU, *North Carolina State University*

14:20   Orthogonal polynomials and polynomial kernels in dependent Dirichlet populations, in their countable representations, and in related distributions.   [Abstract 396]

Dario SPANÒ, *University of Warwick*
Robert C. GRIFFITHS, *Department of Statistics, University of Oxford, Oxford, UK*

14:40   Identifying influential model choices in Bayesian hierarchical models   [Abstract 371]

Ida SCHEEL, *Department of Mathematics, University of Oslo and $(sfi)^2$- Statistics for Innovation*
Peter J. GREEN, *Department of Mathematics, University of Bristol*
Jonathan C. ROUGIER, *Department of Mathematics, University of Bristol*

15:00   On the representation of Fleming-Viot models in Bayesian nonparametrics   [Abstract 365]

Matteo RUGGIERO, *University of Pavia*
Stephen G. WALKER, *University of Kent*

15:20   On means of random probability measures   [Abstract 240]

Antonio LIJOI, *University of Pavia (Italy)*
Lancelot F. JAMES, *Hong Kong University of Science and Technology*
Igor PRUENSTER, *University of Turin (Italy)*

CS 20 Stochastic Processes 1   *Venue:* S9A-01-01
Chair : Shigeo TAKENAKA, Okayama University of Science

14:00   First passage densities and boundary crossing probabilities for diffusion processes   [Abstract 107]

Andrew DOWNES, *The University of Melbourne*
Konstantin BOROVKOV, *The University of Melbourne*

14:20 **A note on the existence and uniqueness of a bounded mean-reverting process** [Abstract 233]

Dharma LESMONO, *Department of Mathematics Parahyangan Catholic University, Bandung IN-DONESIA*
Phil POLLETT, *Department of Mathematics The University of Queensland AUSTRALIA*
Elliot TONKES, *Energy Edge Pty Ltd., Brisbane, AUSTRALIA*
Kevin BURRAGE, *Institute for Molecular Bioscience, The University of Queensland, AUSTRALIA*

14:40 **Random fields with singularities in spectrum** [Abstract 307]

Andriy OLENKO, *La Trobe University, Vic, 3086, Australia*

15:00 **Exit problem of a two-dimensional risk process from the quadrant: exact and asymptotic results** [Abstract 312]

Zbigniew PALMOWSKI, *Wrocław University, Poland*
Florin AVRAM, *Universite de Pau, France*
Martijn PISTORIUS, *King's College London, UK*

15:20 **Efficient estimation for ergodic SDE models sampled at high frequency** [Abstract 395]

Michael SØRENSEN, *Department of Mathematics Sciences, University of Copenhagen*

CS 21 **Statistical Genetics 2** *Venue:* S9A-01-03
Chair : Zehua CHEN, National University of Singapore

14:00 **The context-dependent DNA substitution process** [Abstract 452]

Von Bing YAP, *National University of Singapore*

14:20 **Kingman's unlabeled n-coalescent** [Abstract 366]

Raazesh SAINUDIIN, *Biomathematics Research Centre, Department of Mathematics and Statistics, University of Canterbury, Christchurch, New Zealand*
Peter DONNELLY, *Department of Statistics, University of Oxford, Oxford, UK*
Robert C. GRIFFITHS, *Department of Statistics, University of Oxford, Oxford, UK*
Gilean MCVEAN, *Department of Statistics, University of Oxford, Oxford, UK*
Kevin THORNTON, *Department of Ecology and Evolutionary Biology, School of Biological Sciences, University of California, Irvine, USA*

14:40 **Male dominance rarely yields long term evolutionary benefits** [Abstract 438]

Joseph C WATKINS, *Department of Mathematics University of Arizona*

15:00 **The power of the allele-based N-test in linkage analysis** [Abstract 196]

Sajjad Ahmad KHAN, *Department of Human Genetics, University of Pittsburgh, PA, USA. and Department of Statistics, University of Peshawar, Peshawar, NWFP, Pakistan.*
Shuhrat SHAH, *Department of Statistics, University of Peshawar, Peshawar, NWFP, Pakistan.*
Daniel E WEEKS, *Department of Human Genetics, University of Pittsburgh, PA, USA. and Department of Biostatistics, University of Pittsburgh, PA, USA*

15:20 **Identifying differently expressed correlated genes in DNA microarray experiments** [Abstract 447]

Manel WIJESINHA, *Pennsylvania State University USA*
Dhammika AMARATUNGA, *Johnson and Johnson USA*

CS 22 **Optimal Design**   *Venue:* S9A-01-02
Chair : William ROSENBERGER, George Mason University

14:00 **Universal and M-S optimality criteria and efficiency of neighbouring design**   [Abstract 73]

Santharam CHENGALVARAYAN, *Loyola College (Autonomous) Chennai, India*

14:20 **Optimal designs for estimating control values**   [Abstract 242]

Chun-Sui LIN, *Cheng Shiu University, Taiwan, R.O.C.*
Mong-Na Lo HUANG, *National Sun Yat-sen University, Taiwan, R.O.C.*

14:40 **Model-robustly D- and A-optimal designs for mixture experiments**   [Abstract 164]

Hsiang-Ling HSU, *Hsiang-Ling*
Mong-Na Lo HUANG, *National Sun Yat-sen University, Taiwan, R.O.C.*
Chao-Jin CHOU,
Thomas KLEIN,

15:00 **Robust design in the presence of non-normality and contaminated data**   [Abstract 4]

Amani M. ABDULHALIM, *University Putra Malaysia (UPM)*
Kassim B. HARON, *University Putra Malaysia (UPM)*

CS 23 **Statistical Inference**   *Venue:* M14A-LT 28 Annex
Chair : Karabi SINHA, University of California Los Angeles

14:00 **Inferences on the difference and ratio of the variances of two correlated normal distributions**   [Abstract 174]

Ali Akbar JAFARI, *Department of Statistics, Shiraz University, Shiraz 71454, IRAN*
Javad BEHBOODIAN, *Department of Statistics, Shiraz University, Shiraz 71454, IRAN*

14:20 **Comparison of the power of robust F* and non-parametric Kruskal-Wallis tests in one-way analysis of variance model**   [Abstract 186]

Yeliz Mert KANTAR, *Anadolu University, Science Faculty, Department of Statistics, 26470, Eskisehir, Turkey*
Birdal SENOGLU, *Ankara University, Department of Statistics, 06100 Tandoan, Ankara, Turkey*

14:40 **A note on double k-class estimators under elliptical symmetry**   [Abstract 19]

M. ARASHI, *Department of Statistics, School of Mathematical Sciences, Ferdowsi University of Mashhad, Iran*
S. M. M. TABATABAEY, *Department of Statistics, School of Mathematical Sciences, Ferdowsi University of Mashhad, Iran*

15:00 **On the performance of the r-convex hull of a sample**   [Abstract 323]

Beatriz PATEIRO-LOPEZ, *Universidade de Santiago de Compostela*
Alberto RODRIGUEZ-CASAL, *Universidade de Santiago*

15:20 **A class of conditional probability distributions and its application to the statistical regression theory.**   [Abstract 120]

Jerzy FILUS, *Department of Mathematics and Computer Science, Oakton Community College, Des Plaines, IL 60016, USA*
Lidia FILUS, *Department of Mathematics, Northeastern Illinois University, Chicago, IL 60625, USA*

Break 15:45 - 16:15 LT 24/25 & LT 27 Foyers

Meeting 7 BS ED *Venue:* S14-03-05
16:00 - 18:00

- Bernoulli Society Editorial Board Meeting

IS 2 Algebraic Statistics *Venue:* LT 25
Chair and Organizer : Eva RICCOMAGNO, Università di Genova

16:15 **Application of algebraic statistics for statistical disclosure limitation** **[Abstract 392]**

Aleksandra B. SLAVKOVIC, *Penn State University*
Stephen E. FIENBERG, *Carnegie Mellon University*

16:50 **Some results on minimality and invariance of Markov bases** **[Abstract 405]**

Akimichi TAKEMURA, *Graduate School of Information Science and Technology, University of Tokyo*

17:25 **Explicit and implicit algebraic statistical models** **[Abstract 451]**

Henry P. WYNN, *London School of Economics*

IS 11 Model Choice for High Dimensional Data *Venue:* LT 26
Chair and Organizer : Laurie DAVIES, University of Duisburg-Essen

16:15 **Bayesian model choice for high dimensional data** **[Abstract 306]**

Anthony O'HAGAN, *University of Sheffield*

16:50 **Stability and sparsity** **[Abstract 277]**

Nicolai MEINSHAUSEN, *University of Oxford*

17:25 **Model choice and data approximation** **[Abstract 88]**

P. L. DAVIES, *University of Duisburg-Essen, Germany, Technical University of Eindhoven, Holland, SFB 475 University of Dortmund, Germany, Eurandom, Eindhoven, Holland.*

IS 22 Statistical Inverse Problems *Venue:* LT 28
Chair and Organizer : Axel MUNK, University of Gottingen

16:15 **Risk hull method for inverse problems.** **[Abstract 63]**

Laurent CAVALIER, *Universite Aix-Marseille 1*
Yuri GOLUBEV, *CNRS, Universite Aix-Marseille 1*

16:50 **Bayesian approaches to inverse problems** **[Abstract 135]**

Peter J. GREEN, *Department of Mathematics, University of Bristol*
Natalia BOCHKINA, *University of Edinburgh, UK*

17:25 **Efficient sparse recovery with no assumption on the dictionary** **[Abstract 419]**

Alexandre B. TSYBAKOV, *CREST and University of Paris 6*

IS 29 Stochastic Loewner Evolution *Venue:* LT 29

Chair : Wei-Liem LOH, National University of Singapore
Organizer : Scott SHEFFIELD, Courant Institute, NYU

16:15 **Boundary Proximity of SLE** [Abstract 468]

Wang ZHOU, *National University of Singapore*
Oded SCHRAMM, *Microsoft Research*

16:50 **Dimension and measure of SLE on the boundary** [Abstract 13]

Tom ALBERTS, *Courant Institute of Mathematical Sciences, New York University*
Scott SHEFFIELD, *Courant Institute of Mathematical Sciences, New York University*

CS 24 Finance 2 *Venue:* LT 24

Chair : Stefan GEISS, University of Jyvaeskylae

16:15 **Parameter estimation and bias correction for diffusion processes** [Abstract 407]

Cheng Yong TANG, *Department of Statistics Iowa State University*
Song Xi CHEN, *Department of Statistics Iowa State University*

16:35 **Pricing of European options using empirical characteristic functions.** [Abstract 49]

Karol BINKOWSKI, *Department of Statistics, Division of Economic and Financial Studies, Macquarie University, Sydney, Australia*

16:55 **Predicting bankruptcy using a discrete-time semiparametric hazard model** [Abstract 70]

Kuang Fu CHENG, *Biostatistics Center, China Medical University, Taichung, Taiwan, and Institute of Statistics, National Central University, Jhongli, Taiwan*
C.K. CHU, *Department of Applied Mathematics, National Dong Hwa University, Hualien, Taiwan*
Ruey-Ching HWANG, *Department of Finance, National Dong Hwa University, Hualien, Taiwan*

17:15 **Bayesian inference for normal tempered stable stochastic volatility models** [Abstract 235]

Junye LI, *PhD Program in Economics Bocconi University*

17:35 **Constructing continuous model trinomial option pricing** [Abstract 5]

ABDURAKHMAN, *Dept. of Mathematics, Gadjah Mada University, Indonesia*

CS 25 Asymptotic Approximation *Venue:* LT 23

Chair : Antar BANDYOPADHYAY, Indian Statistical Institute, New Delhi

16:15 **Edgeworth expansion for the kernel quantile estimator** [Abstract 260]

Yoshihiko MAESONO, *Faculty of Mathematics, Kyushu University, Fukuoka, Japan*
Spiridon PENEV, *Department of Statistics, School of Mathematics and Statistics, The University of New South Wales, Sydney, Australia*

16:35 **Empirical saddlepoint approximations of the studentized mean under stratified random sampling** [Abstract 352]

John ROBINSON, *School of Mathematics and Statistics, University of Sydney NSW 2006, Australia.*
Zhishui HU, *Department of Statistics and Finance, University of Science and Technology of China, Hefei, Anhui 230026, China*
Chunsheng MA, *Department of Mathematics and Statistics, Wichita State University, Wichita, Kansas 67260-0033, USA*

16:55　Saddlepoint approximation for semi-Markov Processes with application to a cardio-vascular randomized study (LIPID)　[Abstract 166]

Malcolm HUDSON, *Department of Statistics, Macquarie University, Sydney, Australia*
Serigne N. LÔ, *The George Institute, University of Sydney, Australia*
Stephane HERITIER, *The George Institute, University of Sydney, Australia*

CS 26 Penalised Estimation　　　　　　　　　　　　　　*Venue:* M10-LT 26 Annex
Chair : Jinfeng XU, National University of Singapore

16:15　On general adaptive sparse principal component analysis　[Abstract 229]

Chenlei LENG, *National University of Singapore*
Hansheng WANG, *Peking University*

16:35　Inference of Principal Fitted Components (PFC) models in dimension reduction　[Abstract 69]

Xin CHEN, *School of Statistics, University of Minnesota, Minneapolis, USA*
R. Dennis COOK, *School of Statistics, University of Minnesota, Minneapolis, USA*

16:55　Estimation of large covariance matrices through block penalization　[Abstract 218]

Clifford LAM, *Princeton University*
Jianqing FAN, *Princeton University*

17:15　On the Distribution of the Adaptive LASSO Estimator　[Abstract 374]

Ulrike SCHNEIDER, *University of Vienna*
Benedikt M. POETSCHER, *University of Vienna*

17:35　High-dimensional l_1 penalized regression: fast algorithms and extensions　[Abstract 276]

Lukas MEIER, *ETH Zurich*
Peter BÜHLMANN, *ETH Zurich*

CS 27 Stochastic Processes 2　　　　　　　　　　　　　　*Venue:* S9A-01-01
Chair : George TAUCHEN, Duke University

16:15　Generalized covariation function for stochastic process with finite first moments: some numerical properties　[Abstract 359]

Dedi ROSADI, *Department of Mathematics, Gadjah Mada University, Indonesia*

16:35　Stochastic flows, planar aggregation and the Brownian web　[Abstract 420]

Amanda TURNER, *Lancaster University, UK*
James NORRIS, *University of Cambridge, UK*

16:55　Quantum entangled states generation and nonlinear localized modes in coupled Kerr nonlinear chains　[Abstract 421]

B.A. UMAROV, *Department of Computational and Theoretical Sciences, Faculty of Science, International Islamic University Malaysia, Jalan Istana,,Bandar Indera Mahkota, 25200, Kuantan Pahang,, Malaysia*
M.R.B. WAHIDDIN, *Cyber Security Lab, MIMOS Berhad, Technology Park Malaysia, 57000, Kuala Lumpur, Malaysia*

17:15 **Quantum quadratic stochastic processes and related Markov processes** [Abstract 293]

Farrukh MUKHAMEDOV, *Faculty of Science, International Islamic University Malaysia, P.O. Box, 141, 25710, Kuantan, Malaysia*

17:35 **Fourier coefficients and invariance of random fields on homogeneous spaces of a compact group** [Abstract 31]

Paolo BALDI, *Department of Mathematics, University of Rome Tor Vergata*
Domenico MARINUCCI, *Department of Mathematics, University of Rome Tor Vergata*
V.S. VARADARAJAN, *UCLA*

CS 28 Survival Analysis   *Venue:* S9A-01-02
Chair : Chinghway LIM, National University of Singapore

16:15 **Score test statistics for testing the equality of the survival functions of current status data** [Abstract 449]

Kam-Fai WONG, *Institute of Statistics No.700,Kaohsiung University Rd.,Nan Tzu Dist., 811.Kaohsiung,Taiwan*

16:35 **Nonparametric estimation of cause-specific cross hazard ratio with bivariate competing risks data** [Abstract 72]

Yu CHENG, *Departments of Statistics and Psychiatry at the University of Pittsburgh*
Jason FINE, *Department of Biostatistics, University of North Carolina at Chapel Hill*

16:55 **An eigenfunction problem and the multivariate Kaplan-Meier estimator** [Abstract 379]

Arusharka SEN, *Department of Mathematics and Statistics, Concordia University, Canada*
Winfried STUTE, *Mathematics Institute, Justus-Liebig University, Germany*

17:15 **Marshall-Olkin q-Weibull distribution and autoregressive processes** [Abstract 344]

Shanoja RAVEENDRAN NAIK, *Centre for Mathematical Sciences, Pala campus, India*
Jose KANICHUKATTU KORAKUTTY, *Department of Statistics, St. Thomas College, Pala, Kerala-686574, India*

17:35 **Exponential survival entropies and their properties** [Abstract 382]

Dilip Kumar SHARMA, *Jaypee Institute of Engineering and Technology A.B. Road, Raghogarh*
D.S. HOODA, *Jaypee Institute of Engineering and Technology, Guna, India*

CS 29 Queuing Theory 2   *Venue:* S9A-01-03
Chair : Ryszard SZEKLI, University of Wroclaw

16:15 **Fluid queues with input controlled by exponential timer** [Abstract 1]

Vijayakumar A., *Department of Mathematics Anna University Chennai, India*
Krishnakumar B., *Department of Mathematics Anna University Chennai, India*
SOPHIA, *Department of Mathematics Anna University Chennai, India*

16:35 **On a problem of optimal allocation** [Abstract 38]

Jay BARTROFF, *University of Southern California*
Larry GOLDSTEIN, *University of Southern California*
Ester SAMUEL-CAHN, *Hebrew University of Jerusalem*

16:55   **Uniform design over convex input regions with applications to complex queueing models**   [Abstract **77**]

Shih-Chung **CHUANG**, *Graduate Institute of Statistics National Central University, Taiwan*
Ying-Chao **HUNG**, *Graduate Institute of Statistics National Central University, Taiwan*

17:15   **Bayesian inference for an impatient M—M—1 queue with balking**   [Abstract **330**]

Chandrasekhar **PICHIKA**, *Loyola College (Autonomous) Chennai 600034, India*

CS 30 Time Series Analysis 1   *Venue:* S9A-02-01
Chair : Gernot MUELLER, Munich University of Technology, Germany

16:15   **Designing fuzzy time series model and its application to forecasting inflation rate**   [Abstract **3**]

Agus Maman **ABADI**, *Department of Mathematics Education, Faculty of Mathematics and Natural Sciences, Yogyakarta State University, Indonesia*
SUBANAR, *Department of Mathematics, Faculty of Mathematics and Natural Sciences, Gadjah Mada University, Indonesia*
WIDODO, *Department of Mathematics, Faculty of Mathematics and Natural Sciences, Gadjah Mada University, Indonesia*
Samsubar SALEH, *Department of Economics, Faculty of Economics, Gadjah Mada University, Indonesia*

16:35   **New procedures for model selection in feedforward neural networks for time series forecasting**   [Abstract **400**]

SUBANAR, *Mathematics Department, Gadjah Mada University, Indonesia*
SUHARTONO, *Statistics Department, Institut Teknologi Sepuluh Nopember, Indonesia*

16:55   **Hellinger estimation of general bilinear time series models**   [Abstract **156**]

O HILI, *National Polytechnic Institute of Yamoussoukro*

17:15   **On maxima of periodograms of stationary processes**   [Abstract **244**]

Zhengyan **LIN**, *Zhejiang University*

17:35   **Representations of the moments of the Dickey-Fuller and related distributions**   [Abstract **273**]

J. Roderick **MCCRORIE**, *School of Economics and Finance, University of St Andrews*

18:30 - 20:30   *Venue:* Atrium, NUS University Hall

Special Reception

Wednesday July 16

Bernoulli Lecture   *Venue:* LT 27
Chair : Peter BÜHLMANN, ETH Zürich

> **09:00** **A picture is worth a thousand numbers: communicating uncertainties following statistical analyses [Abstract 397]**
>
> **David SPIEGELHALTER**, *University of Cambridge and MRC Biostatistics Unit*

Wald Lecture 2   *Venue:* LT 27
Chair : James Allen FILL, The Johns Hopkins University

> **10:00** **Probability problems arising from genetics and ecology : recent work in genetics with Jason Schweinsberg. [Abstract 110]**
>
> **Richard DURRETT**, *Department of Mathematics, Cornell University*

Break 11:00 - 11:30 LT 27 Foyer

Meeting 8 BS 3   *Venue:* S16-07-107
11:00 - 12:30

- Bernoulli Society Committee Meeting

Medallion Lecture 2   *Venue:* LT 27
Chair : Siva ATHREYA, Indian Statistical Institute

> **11:30** **Probability and statistics in internet information retrieval [Abstract 256]**
>
> **Zhi-Ming MA**, *Inst.Appl.Math, Academy of Math and Systems Science, CAS*

Panel Discussion 2   *Venue:* LT 28
11:30-12:30
Organizers : *Jim BERGER, Duke University* and *Peter HALL, The University of Melbourne*

Statistics: Challenges and Opportunities for the 21st Century

Panelists:

- **Jim BERGER**, Duke University
- **Nanny WERMUTH**, Chalmers/Gothenburg University
- **Peter J. GREEN**, University of Bristol
- **Ker-Chau LI**, Academia Sinica, Taiwan and UCLA
- **Peter HALL**, The University of Melbourne

CS 31 Empirical Bayes Methods   *Venue:* LT 26
Chair : David NOTT, National University of Singapore

> **11:30** **Empirical Bayes for ARCH models [Abstract 215]**
>
> **Fazlollah LAK**, *Persian Gulf University, Bushehr*

> **11:50** **On empirical Bayes tests for continuous distributions [Abstract 190]**
>
> **R.J. KARUNAMUNI**, *University of Alberta*

Meeting 9 IMS ED *Venue:* Dalvey 1 & 2 NUS Guild House
12:30 - 13:30

- IMS Editors' Luncheon 1 & 2

PS 3 Poster Session *Venue:* LT 24/25 Foyer
12:30 - 18:00

- **Predictions in ARMA-GARCH models via transformation and back-transformation approach** [**Abstract 320**]

  Juyeon PARK, *Department of Statistics, Sookmyung Women's University, Seoul, Korea*
  In-Kwon YEO, *Department of Statistics, Sookmyung Women's University, Seoul, Korea*

- **Coherent forecasting for integer-valued autoregressive processes with periodic structure** [**Abstract 288**]

  Magda MONTEIRO, *Escola Superior de Tecnologia e Gestão de Águeda, Universidade de Aveiro, Portugal*
  Manuel SCOTTO, *Departamento de Matemática, Universidade de Aveiro, Portugal*
  Isabel PEREIRA, *Departamento de Matemática, Universidade de Aveiro, Portugal*

- **CvM and KS two-sample test based on regression rank scores** [**Abstract 372**]

  Martin SCHINDLER, *Charles University in Prague, Czech Republic*

- **Agreement analysis method in case of continuous variable** [**Abstract 188**]

  Kulwant Singh KAPOOR, *All India Institute Of Medical Sciences Ansari Nagar New Delhi 110029 , INDIA*

- **Outliers in uniform distribution** [**Abstract 265**]

  Sadaf MANZOOR, *Ph.D Student, Martin-Luther-University, Germany*

- **The application of Self Organizing Maps and evolutionary algorithms to distinguish bacterial proteomes** [**Abstract 393**]

  Maciej SOBCZYNSKI, *Department of Genomics, Faculty of Biotechnology, Wroclaw University, Poland*
  Pawel MACKIEWICZ, *Department of Genomics, Faculty of Biotechnology, Wroclaw University, Poland*
  Piotr LIPINSKI, *Institute of Computer Science, Wroclaw University, Poland*
  Stanislaw CEBRAT, *Department of Genomics, Faculty of Biotechnology, Wroclaw University, Poland*

- **The superiority of Bayes and empirical Bayes estimators of a seemingly unrelated regression model** [**Abstract 437**]

  Lichun WANG, *Department of Mathematics Beijing Jiaotong University Beijing 100044 P.R.China*

- **Bayesian nonlinear principal component analysis using random fields** [**Abstract 238**]

  Heng LIAN, *Nanyang Technological University*

- **Bayesian partitioning for modelling residual spatial variation in disease risk based upon a matched case-control design.** [**Abstract 81**]

  Deborah A COSTAIN, *Lancaster University*

Lunch 12:30 - 14:00 LT 24/25 & LT 27 Foyer

Meeting 10 BS 4   *Venue:* S16-07-107
14:00 - 15:30

- Bernoulli Society Committee Meeting

IS 6 Geophysical Models: Inference, Prediction and Interpretation   *Venue:* LT 25
Chair and Organizer : Doug NYCHKA, National Center for Atmospheric Research

14:00 **Space-time modeling of biomass burning and regional aerosols in Southeast Asia [Abstract 384]**

Tao SHI, *Department of Statistics, The Ohio State University*
Kate CALDER, *The Ohio State University*
Darla MUNROE, *The Ohio State University*
Ningchuan XIAO, *The Ohio State University*

14:35 **Quantifying prediction uncertainty in computer experiments with fast Bayesian inference   [Abstract 440]**

William J. WELCH, *University of British Columbia*
Bela NAGY, *University of British Columbia*
Jason L. LOEPPKY, *University of British Columbia*

15:10 **Calibrating chemical transport models for inferring policy related background levels of ozone   [Abstract 248]**

Zhong LIU, *Department of Statistics, U. of British Columbia*
Nhu LE, *British Columbia Cancer Research Centre and Department of Statistics, U. of British Columbia*
James V. ZIDEK, *Department of Statistics, U. of British Columbia*

IS 13 Probabilistic Analysis of Algorithms   *Venue:* LT 26
Chair and Organizer : Luc DEVROYE, McGill University

14:00 **Quicksort: what we know, what we think we know (but don't really), and what we don't know   [Abstract 119]**

James Allen FILL, *Department of Applied Mathematics and Statistics, The Johns Hopkins University*

14:35 **A new approach to Poisson approximation with applications   [Abstract 171]**

H.-K. HWANG, *Institute of Statistical Science, Academia Sinica*
V. ZACHAROVAS, *Institute of Statistical Science, Academia Sinica*

15:10 **On profiles of random search trees   [Abstract 300]**

Ralph NEININGER, *J.W. Goethe University Frankfurt a.M.*

IS 17 Random Processes with Interactions   *Venue:* LT 28
Chair : Vladas SIDORAVICIUS, IMPA
Organizer : Vlada LIMIC, Université de Provence

14:00 **Conditioned ψ super-Brownian motion   [Abstract 23]**

Siva ATHREYA, *Indian Statistical Institute*
Tom SALISBURY, *York University*

14:35 **Monotonicity for self-interacting random walks.   [Abstract 160]**

Mark HOLMES, *University of Auckland*
Remco van der HOFSTAD, *Eindhoven University of Technology*

15:10   **Loop-erased random walk on finite graphs and the Rayleigh process**   [Abstract **377**]

     Jason SCHWEINSBERG, *University of California, San Diego*

IS 21 Statistical Challenges in the Study of Infectious Diseases   *Venue:* LT 29
Chair and Organizer : Christl DONNELLY, Imperial College London

14:00   **Estimation of the reproductive number and serial interval with an application to the 1918 influenza pandemic**   [Abstract **445**]

     Laura Forsberg WHITE, *Boston University School of Public Health*
     Marcello PAGANO, *Harvard School of Public Health*

14:35   **Estimating the effects of new HIV intervention methods using causal inference terchniques–the MIRA trial**   [Abstract **179**]

     Michael A. ROSENBLUM, *University of California, Berkeley and San Francisco*
     Nicholas P. JEWELL, *University of California, Berkeley*
     Mark J. VAN DER LAAN, *University of California, Berkeley*
     Stephen SHIBOSKI, *Univeristy of California, San Francisco*
     Nancy PADIAN, *RTI, San Francisco*

15:10   **Quantifying field transmission of Tasmanian devil facial tumour disease**   [Abstract **271**]

     Hamish MCCALLUM, *School of Zoology The University of Tasmania*

CS 32 Stochastic Processes 3   *Venue:* LT 23
Chair : Manuel MOLINA, University of Extremadura

14:00   **Analogue to Poisson's equation for a jump process**   [Abstract **241**]

     Adrian LIM, *Vanderbilt University*

14:20   **Study of a stochastic model for mobile networks**   [Abstract **389**]

     Florian SIMATOS, *INRIA Paris-Rocquencourt*
     Danielle TIBI, *Université Paris 7*

14:40   **Preservation of reliability classes under mixtures of renewal processes**   [Abstract **368**]

     C. SANGUESA, *Departamento de Metodos Estadisticos. Universidad de Zaragoza, Spain*
     F. G. BADIA, *Departamento de Metodos Estadisticos. Universidad de Zaragoza, Spain*

15:00   **Increment stationarity for set-indexed processes: from set-indexed fractional Brownian motion to set-indexed Lévy processes**   [Abstract **154**]

     E. HERBIN, *Ecole Centrale Paris*
     E. MERZBACH, *Bar Ilan University*

15:20   **Asymptotic behavior and rate of convergence of the parameter estimators for the Ornstein-Uhlenbeck and Feller diffusions. Application to neuronal models.**   [Abstract **283**]

     Rosa Maria MININNI, *Departement of Mathematics, University of Bari, Via Orabona 4, 70125 Bari, Italy*
     Maria Teresa GIRAUDO, *Departement of Mathematics, University of Torino, Via Carlo Alberto 10, 10123 Torino, Italy*
     Laura SACERDOTE, *Departement of Mathematics, University of Torino, Via Carlo Alberto 10, 10123 Torino, Italy*

CS 33 Finance 3   *Venue:* LT 24
Chair : Marie KRATZ, ESSEC Business School Paris and Univ. Paris Descartes

14:00   **Hydrodynamic limit of the stochastic ranking process and its application to long-tail economy**   [Abstract 151]

     Kumiko HATTORI, *Tokyo Metropolitan University*
     Tetsuya HATTORI, *Tohoku University*

14:20   **On the epidemic of financial crises: a random graph approach**   [Abstract 94]

     Nikolaos DEMIRIS, *MRC Biostatistics Unit, Cambridge, UK*
     L. V. SMITH, *Centre for Financial Analysis and Policy, University of Cambridge, UK*

14:40   **Inference for stochastic volatility models using time change transformations**   [Abstract 184]

     Kostas KALOGEROPOULOS, *University of Cambridge, Engineering Department - Signal Processing Laboratory*
     Gareth ROBERTS, *University of Warwick, UK*
     Petros DELLAPORTAS, *Athens University of Economics and Business, Statistics Department*

15:00   **Random recurrence equations and ruin in a Markov-dependent stochastic economic environment**   [Abstract 78]

     Jeffrey F. COLLAMORE, *University of Copenhagen*

15:20   **Bayesian study of stochastic volatility models with STAR volatilities and leverage effect.**   [Abstract 17]

     Esmail AMIRI, *Department of Statistics, IK International University*

CS 34 Hypothesis Testing   *Venue:* M14A-LT 28 Annex
Chair : Zhengxiao WU, National University of Singapore

14:00   **Student's t-statistic for martingales**   [Abstract 92]

     Victor H. DE LA PENA, *Department of Statistics Columbia University*

14:20   **Asymptotic distribution of modified vector variance (MVV)**   [Abstract 155]

     Erna Tri HERDIANI, *Institut Teknologi Bandung*
     Maman A. DJAUHARI, *Faculty Mathematics and Natural Sciences, ITB, Indonesia*

14:40   **Most powerful test for fuzzy hypotheses testing using r-Level Sets**   [Abstract 415]

     Hamzeh TORABI, *Department of Statistics, Yazd University, Yazd, Iran*
     Eisa MAHMOUDI, *Department of Statistics, Yazd University, Yazd, Iran*

15:00   **Covariance estimation and hypothesis testing for generalized Wishart models**   [Abstract 453]

     Ahmad YASAMIN, *Indiana University*

CS 35 Generalized Linear Mixed Models   *Venue:* S9A-01-01
Chair : Jinfeng XU, National University of Singapore

14:00   **Accurate likelihood inference in mixed effects models**   [Abstract 252]

     Claudia LOZADA-CAN,
     Anthony C. DAVISON, *Swiss Federal Institute of Technology Lausanne*

14:20 Optimization in a multivariate generalized linear model situation   [Abstract 294]

Siuli MUKHOPADHYAY, *Department of Mathematics, Indian Institute of Technology Bombay, Powai, Mumbai 400076 India*

Andre I. KHURI, *Department of Statistics, University of Florida Gainesville, Florida 32611 USA*

14:40 An efficient computation of the generalized linear mixed models with correlated random effects   [Abstract 11]

Moudud ALAM, *Department of Economics and Social Sciences, Dalarna University and ESI, Orebro University*

CS 36 Semiparametric Regression   *Venue:* S9A-01-03
Chair : Chenlei LENG, National University of Singapore

14:00 Restricted Combined Ridge-Stein (Liu-type) Estimator in Semiparametric Regression Model   [Abstract 9]

Fikri AKDENIZ, *Cukurova University*
Esra AKDENIZ, *Gazi University*

14:20 Semiparametric regression with kernel error model   [Abstract 91]

Jan G. DE GOOIJER, *University of Amsterdam, The Netherlands*
Ao YUAN, *Howard University, USA*

14:40 On semiparametric inference in partially linear additive regression models   [Abstract 461]

Kyusang YU, *Universty of Mannheim*
Enno MAMMEN, *Universty of Mannheim*
Byeong U PARK, *Seoul National University*

CS 37 Limit Theorems 1   *Venue:* S9A-02-01
Chair : Rafal KULIK, University of Ottawa

14:00 Integro-local theorems on the whole semiaxis for sums of random variables with regular distributions   [Abstract 286]

Anatolii A. MOGULSKII, *Sobolev Institute of Mathematics, Novosibirsk, RUSSIA*

14:20 Central limit results with application to regression with slowly varying regressors   [Abstract 297]

Kairat T. MYNBAEV, *Kazakh-British Technical University, Almaty, Kazakhstan*

14:40 The limits of nested subclasses of several classes of infintely divisible distributions are identical   [Abstract 259]

Makoto MAEJIMA, *Keio University, Yokohama*
Ken-iti SATO,

15:00 Asymptotic probability for the deviations of dependent Bootstrap means from the sample mean   [Abstract 431]

Andrei VOLODIN, *University of Regina, Canada*
Kamon BUDSABA, *Thammasat University, Thailand*
Jiraroj TOSASUKUL, *Thammasat University, Thailand*

15:20 The uniform asymptotic normality of the poverty measures   [Abstract 249]

Gane Samb LO, *Université Gaston Berger de Saint-Louis du Senegal*
Cheikh Tidiane SECK, *Université Paris VI, LSTA*
Serigne Touba SALL, *Ecole Normale Superieure, UCAD, Dakar et Université Paris VI*

CS 38 Information Theory   *Venue:* M10-LT 26 Annex
Chair : Mokshay MADIMAN, Yale University

14:00 **Modeling kurtosis and asymmetric data via maximum entropy distributions** **[Abstract 6]**

   Sukru ACITAS, *Anadolu University*
   Aladdin SHAMILOV, *Anadolu University, Science Faculty, Department of Statistics, Eskisehir, Turkey*
   Ilhan USTA, *Anadolu University*
   Yeliz MERT KANTAR, *Anadolu University*

14:20 **Information-theoretic bounds for compound Poisson approximation** **[Abstract 258]**

   Mokshay MADIMAN, *Department of Statistics, Yale University*
   Andrew BARBOUR, *The Institute of Mathematics, University of Zurich*
   Oliver JOHNSON, *Department of Mathematics, University of Bristol*
   Ioannis KONTOYIANNIS, *Department of Informatics, Athens University of Economics and Business*

14:40 **An application of the fractional probability weighted moments for estimating the maximum entropy quantile function** **[Abstract 203]**

   S. KORDNOURIE, *Department of statistics ,The Islamic Azad University,North Tehran Branch.Iran*
   H. MOSTAFAEI, *Department of statistics ,The Islamic Azad University,North Tehran Branch.Iran*

15:00 **On monotonocity and maximum fuzziness of fuzzy entropy and directed divergence measures** **[Abstract 30]**

   Rakesh Kumar BAJAJ, *Jaypee Univsersity of Information Technology, Waknaghat, India*
   D. S. HOODA, *Jaypee Institute of Engineering and Technology, Guna, India*

15:20 **Stability and entropy of statistical distributions** **[Abstract 423]**

   VIJAYAKUMAR, *Multimedia University*

CS 39 Time Series Analysis 2   *Venue:* S9A-01-02
Chair : Jiazhu PAN, University of Strathclyde

14:00 **Multivariate GARCH models with correlation clustering** **[Abstract 457]**

   Iris W. H. YIP, *HKUST*
   Mike K. P. SO, *HKUST*

14:20 **A goodness-of-fit process for ARMA(p,q) time series models based on a modified residual autocorrelation sequence** **[Abstract 429]**

   Santiago VELILLA, *Universidad Carlos III de Madrid*

14:40 **Forecasting stochastic loss ratio using Kalman filter:bivariate case** **[Abstract 434]**

   Sri WAHYUNINGSIH, *Statistics Research Division, Faculty of Mathematics and Natural Sciences, Institut Teknologi Bandung, Indonesia*
   Sutawanir DARWIS, *Statistics Research Division, Faculty of Mathematics and Natural Sciences, Institut Teknologi Bandung, Indonesia*
   Agus Yodi GUNAWAN, *Industrial and Financial Mathematics Research Division, Faculty of Mathematics and Natural Sciences, Institut Teknologi Bandung, Indonesia*
   Asep Kurnia PERMADI, *Reservoir Engineering Research Division, Faculty of Petroleum Engineering, Institut Teknologi Bandung, Indonesia*

15:00 **Random sampling of long-memory stationary processes** **[Abstract 329]**

   A. PHILIPPE, *Universite Nantes, Laboratoire de mathematiques Jean Leray*
   M.C. VIANO, *Universite Lille 1*

15:20 Local linear quantile estimation for non-stationary time series [Abstract 469]

Zhou ZHOU, *The University of Chicago*
Wei Biao WU, *The University of Chicago*

IS 19 Semiparametric Models *Venue:* LT 25
Chair and Organizer : Yingcun XIA, National University of Singapore

16:15 Semiparametric estimation of periodic functions [Abstract 145]

Peter HALL, *The University of Melbourne*

16:50 Nonparametric regression on unobserved latent covariates with application to semi-parametric GARCH-in-mean Models [Abstract 264]

Enno MAMMEN, *University of Mannheim*
Christian CONRAD, *ETH Zurich*

17:25 Semiparametric efficient estimation in partially linear additive models with unknown error density [Abstract 318]

Byeong U. PARK, *Seoul National University*
Kyusang YU, *University of Mannheim*
Enno MAMMEN, *University of Mannheim*

IS 23 Statistical Learning Theory *Venue:* LT 26
Chair : Sanjay CHAUDHURI, National University of Singapore
Organizer : Sara VAN DE GEER, ETH, Zürich

16:15 Dependence analysis with reproducing kernel Hilbert spaces [Abstract 121]

Kenji FUKUMIZU, *Institute of Statistical Mathematics*

16:50 A poor man Wilks phenomenon [Abstract 55]

Stephane BOUCHERON, *Laboratoire Probabilit*
Pascal MASSART, *D*

17:25 Functional sparsity [Abstract 214]

John LAFFERTY, *Carnegie Mellon University*
Han LIU, *Carnegie Mellon University*
Pradeep RAVIKUMAR, *University of California, Berkeley*
Larry WASSERMAN, *Carnegie Mellon University*

IS 26 Statistics for Understanding Numerical Models of Climate Change *Venue:* LT 28
Chair : Zhong LIU, University of British Columbia
Organizer : James V. ZIDEK, University of British Columbia, Canada

16:15 A Bayesian view of climate change: assessing uncertainties of general circulation model projections [Abstract 123]

Reinhard FURRER, *Colorado School of Mines, Golden, CO, USA*
Reto KNUTTI, *Swiss Federal Institute of Technology Zurich, Zurich, Switzerland*
Stephan SAIN, *National Center for Atmospheric Research, Boulder, CO, USA*

16:50   **Functional ANOVA modeling of regional climate model experiments**   [Abstract 193]

Cari KAUFMAN, *University of California, Berkeley*
Stephan SAIN, *National Center for Atmospheric Research, Boulder, CO, USA*

17:25   **Statistics for climate prediction: uncertainty and biases**   [Abstract 207]

Hans R. KUENSCH, *Seminar fur Statistik ETH Zurich Switzerland*
Christoph M. BUSER, *Seminar for Statistics, ETH Zurich, Switzerland*
Christoph SCHAER, *Institute for Atmospheric and Climate Sciene, ETH Zurich, Switzerland*

IS 28 Stochastic PDE and Interacting Stochastic Systems   *Venue:* LT 29
Chair and Organizer : Ed PERKINS, University of British Columbia

16:15   **A stochastic heat equation with the distributions of Lévy processes as its invariant measures**   [Abstract 122]

Tadahisa FUNAKI, *Graduate School of Mathematical Sciences, University of Tokyo, Komaba, Tokyo 153-8914, Japan*

16:50   **Pathwise uniqueness for stochastic heat equations with Hölder continuous coefficients**   [Abstract 298]

Leonid MYTNIK, *Technion — Israel Institute of Technology*
Edwin PERKINS, *The University of British Columbia*

17:25   **A local-time correspondence for stochastic partial differential equations**   [Abstract 302]

Eulalia NUALART, *University of Paris 13*
Davar KHOSHNEVISAN, *University of Utah*
Mohammud FOONDUN, *University of Utah*

IS 32 Stochastic Neuronal Models   *Venue:* LT 24
Chair : Petr LANSKY, *Academy of Sciences of the Czech Republic*
Organizer : Luigi RICCIARDI, University of Naples Federico II

16:15   **Parameters of stochastic diffusion processes estimated from observations of first hitting-times: application to the leaky integrate-and-fire neuronal model**   [Abstract 100]

Susanne DITLEVSEN, *Department of Mathematics, University of Copenhagen*
Petr LANSKY, *Institute of Physiology, Academy of Sciences of the Czech Republic*
Ove DITLEVSEN,

16:50   **Analytical approaches to stochastic neural systems**   [Abstract 245]

Benjamin LINDNER, *Max Planck Institute for the Physics of Complex Systems*

17:25   **Parameters of simple stochastic neuronal models**   [Abstract 222]

Petr LANSKY, *Institute of Physiology, Academy of Sciences of the Czech Republic*

CS 40 Machine Learning 1   *Venue:* LT 23
Chair : Hideo HIROSE, *Kyushu Institute of Technology*

16:15   **Near optimality of dyadic random forests**   [Abstract 75]

Choongsoon BAE, *Department of Statistics, U.C.Berkeley*
Peter BICKEL, *Department of Statistics, U.C.Berkeley*

16:35   **Reinforcement learning — a bridge between numerical methods and monte carlo**   [Abstract 52]

Vivek Shripad BORKAR, *School of Technology and Computer Science, Tata Institute of Fundamental Research, Homi Bhabha Road, Mumbai 400005, India*

16:55   **Semi-supervised logistic discrimination via regularized basis expansions**   [Abstract 195]

Shuichi KAWANO, *Graduate School of Mathematics, Kyushu University*
Sadonori KONISHI, *Faculty of Mathematics, Kyushu University*

17:15   **Statistics and data mining**   [Abstract 301]

Hamid NILSAZ DEZFOULI, *Faculty Member of Islamic Azad University, Mahshahr , Iran*

17:35   **Managing loan customers using statistical methods and neural networks**   [Abstract 146]

Maryam HAMOOLEH KHEIROLAHPOUR, *Department of Statistics, School of Math Science, Shahid Chamran University, Ahvaz*
Hamid NILSAZ DEZFOULI, *Faculty Member of Islamic Azad University, Mahshahr , Iran*

CS 41 Distribution Theory 1   *Venue:* S9A-01-01
Chair : A BEKKER, University of Pretoria

16:15   **Student t-statistic distribution for non-Gaussian populations**   [Abstract 269]

João Paulo MARTINS, *CEAUL e ESTG – Instituto Politécnico de Leiria*

16:35   **On bivariate Mittag-Leffler distribution**   [Abstract 295]

Davis Antony MUNDASSERY, *Christ college*
DR. K. JAYAKUMAR, *University of Calicut*

16:55   **A generalized skew two-piece skew-normal distribution**   [Abstract 176]

Ahad JAMALIZADEH, *Department of Statistics, Shahid Bahonar University, Kerman, Iran*
Alireza ARABPOUR, *Department of Statistics, Shahid Bahonar University, Kerman, Iran*

17:15   **A discrete class of probability distributions with variety of applications**   [Abstract 41]

Rousan Ara BEGUM, *Darrang College, Tezpur-784001, Assam, India*

17:35   **A study on semi-logistic distribution**   [Abstract 411]

Thomas Mathew THAZHAKUZHIYIL, *M D College, Pazhanji, Thrissur, Kerala, India-680542*

CS 42 Bayesian Analysis 3   *Venue:* S9A-02-01
Chair : R.J. KARUNAMUNI, University of Alberta

16:15   **Stein's identity for Bayesian inference**   [Abstract 442]

Ruby Chiu-Hsing WENG, *National Chengchi University*

16:35   **Constructing length and coverage-based prior distributions**   [Abstract 29]

Paul D. BAINES, *Department of Statistics, Harvard University*
X.-L. MENG, *Department of Statistics, Harvard University*

16:55   **Bayesianity of the maximum likelihood estimator, under absolute error loss**   [Abstract   327]

Amir T. PAYANDEH, *Department of Mathematical Sciences, Shahid Beheshti University, Tehran, Iran*

Dan KUCEROVSKY, *Department of Mathematics and Statistics, University of New Brunswick, Fredericton, NB, Canada E3B 5A3*

Eric MARCHAND, *Departement de mathematiques, Universite de Sherbrooke, Sherbrooke, QC, Canada, J1K 2R1*

William E. STRAWDERMAN, *Department of Statistics, Rutgers University, 501 Hill Center, Busch Campus, Piscataway, N.J., USA*

17:15   **Minimaxity of Stein-type Bayesian prediction for normal regression problem**   [Abstract   202]

Kei KOBAYASHI, *Institute of Statistical Mathematics*

Fumiyasu KOMAKI, *University of Tokyo*

17:35   **Subjective Bayesian analysis for binomial proportion in zero-numerator problems**   [Abstract   398]

Mamandur Rangaswamy SRINIVASAN, *Department of Statistics University of Madras, Chennai-600 005, TN, India*

M. SUBBIAH, *Department of Statistics University of Madras, Chennai-600005, Tn, India*

CS 43 Design of Experiments 1   *Venue:* S9A-01-02
Chair : Pen-Hwang LIAU, National Kaohsiung Normal University

16:15   **Sequential designs in computer experiments for response surface model fit**   [Abstract   217]

Chen Quin LAM, *The Ohio State University*

William NOTZ, *The Ohio State University*

16:35   **Sliced space-filling designs**   [Abstract   336]

Zhiguang QIAN, *Department of Statistics University of Wisconsin-Madison*

Jeff WU, *Georgia Tech*

16:55   **Projection properties of non regular fractional factorial designs**   [Abstract   216]

M.H. LAKHO, *University of Peshawar*

Harvey Xianggui QU, *Oakland University Michigan USA*

Muhammad Fazli QADIR, *University of peshawar*

17:15   **Some aspects of diallel cross designs with correlated observations**   [Abstract   391]

Karabi SINHA, *Department of Biostatistics, University of California Los Angeles (UCLA)*

17:15   **Semifolding in the 2^{n-p} plan**   [Abstract   239]

Pen-Hwang LIAU, *Professor; Dept. of Mathematics, National Kaohsiung Normal University, Taiwan, R.O.C.*

Pi-Hsiang HUANG, *Dept. of Mathematics, National Kaohsiung Normal University, Taiwan, R.O.C.*

Chien-Shiang LIAU, *Dept. of Mathematics, National Kaohsiung Normal University, Taiwan, R.O.C.*

Chien-Te LEE, *Dept. of Mathematics, National Kaohsiung Normal University, Taiwan, R.O.C.*

CS 44 Stochastic Processes 4 *Venue:* S9A-01-03
Chair : Florian SIMATOS, INRIA Paris-Rocquencourt

16:15 **Multi-dimensional Bochner's subordination   [Abstract   406]**

Shigeo TAKENAKA, *Department of Applied Mathematics, Okayama University of Science*

16:35 **Activity signature plots and the generalized Blumenthal-Getoor index   [Abstract 408]**

George TAUCHEN, *Duke University*
Viktor TODOROV,

16:55 **Multiple Stratonovich integral and Hu-Meyer formula for Lévy processes   [Abstract 422]**

Frederic UTZET, *Universitat Autonoma de Barcelona*
Merce FARRE, *Universitat Autonoma de Barcelona*
Maria JOLIS, *Universitat Autonoma de Barcelona*

17:15 **On a stopped collision local time formula   [Abstract   141]**

Olympia HADJILIADIS, *Brooklyn College, City University of New York*

17:35 **Asymmetric Laplace processes   [Abstract   211]**

Jayakumar KUTTAN PILLAI, *Associate Professor, Department of Statistics, University of Calicut, Kerala- 673 635, India*

CS 45 Incomplete Data *Venue:* M10-LT 26 Annex
Chair : Catherine LARÉDO, Mathématiques et Informatique Appliquées, INRA,and LPMA, Universités Paris 6 et Paris 7

16:15 **Nonlinear regression analysis for models with incomplete data   [Abstract   71]**

Tsung-Lin CHENG, *Department of Mathematics, National Changhua Unviersity of Education, Taiwan*
Hen-hui LUE, *Tunghai University, Taiwan*
Xuewen LU, *University of Calgary, Canada*
Jia-Wei SUN, *National Changhua Unviersity of Education, Taiwan*

16:35 **Efficient estimators for linear functionals in nonlinear regression with responses missing at random   [Abstract   292]**

Ursula MUELLER-HARKNETT, *Texas A&M University*

16:55 **Information theoretic models for dependence analysis and missing data estimation   [Abstract   209]**

Parmil KUMAR, *Dept. of Statistics,University of Jammu, Jammu,India*
D. S. HOODA, *Jaypee Institute of Engineering and Technology, Guna, India*

17:15 **Model selection with multiply-imputed data   [Abstract   200]**

S. K. KINNEY, *National Institute of Statistical Sciences*
J. P. REITER, *Duke University*
J. O. BERGER, *Duke University*

17:35 **On estimation of response probabilities when missing data are not missing at random   [Abstract   402]**

Michail SVERCHKOV, *BAE Systems IT and Bureau of Labor Statistics*

Meeting 11   IMS BM   *Venue:* S14–03–10
17:15 - 18:00

- •   IMS Business Meeting

Public Lecture   *Venue:* LT 27
18:30 - 19:30
Chair : Hans R. KÜNSCH, ETH Zürich

- •   **Climate past, climate present and climate future: a tale from a statistician.**   [Abstract 304]

  Douglas NYCHKA, *National Center for Atmospheric Research*

Thursday July 17

Neyman Lecture 1   *Venue:* LT 27
Chair : Steffen LAURITZEN, University of Oxford

  09:00 Statistical models with autogenerated units   [Abstract 274]

  Peter MCCULLAGH, *University of Chicago*

Kolmogorov Lecture   *Venue:* LT 27
Chair : Maria Eulalia VARES, Centro Brasileiro de Pesquisas Fisicas

  10:00 Disconnection of discrete cylinders and random interlacements   [Abstract 404]

  Alain-Sol SZNITMAN, *ETH Zurich*

Meeting 12 IMS CM 2   *Venue:* S14-03-10
10:30 - 13:30

  •   IMS Council Meeting 2

Meeting 13 ERC   *Venue:* S14-03-05
11:30 - 13:00

  •   European Regional Committee Meeting

Break 11:00 - 11:30 LT 27 Foyer

Memorial Session   *Venue:* LT 28
Chair : Bruce BROWN, National University of Singapore

  11:30 In memoriam: David Kendall, Samuel Karlin and Chris Heyde.
  There will be short presentations by Robert Adler , Martin Barlow , Peter Hall , Tom Kurtz
   and some time for audience reminiscences.

CS 46 Model Selection 1   *Venue:* S9A-01-01
Chair : Eustasio DEL BARRIO, Universidad de Valladolid

  11:30 Partially linear model selection by the bootstrap   [Abstract 291]

  Samuel MUELLER, *School of Mathematics and Statistics F07, University of Sydney, Australia*
  Celine VIAL, *IRMAR, ENSAI, CNRS, UEB, Campus de Ker Lann, Bruz, France*

  11:50 Shrinkage tuning parameter selection with a diverging number of parameters   [Abstract 435]

  Hansheng WANG, *Peking University*
  Bo LI, *Tsinghua University*
  Chenlei LENG, *National University of Singapore*

  12:10 Optimal oracle inequalities for model selection   [Abstract 284]

  Charles MITCHELL, *ETH, Zurich*
  Sara VAN DE GEER, *ETH, Zurich*

CS 47 **Statistics in Neural Science** *Venue:* LT 23
Chair : Wei-Liem LOH, National University of Singapore

11:30 **Statistical inference of interspike intervals from short time windows** [**Abstract 326**]

Zbynek PAWLAS, *Department of Probability and Mathematical Statistics, Faculty of Mathematics and Physics, Charles University in Prague, Czech Republic*
Petr LANSKY, *Institute of Physiology, Academy of Sciences of the Czech Republic*

11:50 **Stochastic ion channel dynamics and neural firing patterns** [**Abstract 136**]

Priscilla E. GREENWOOD, *Arizona State University*
Luis F. GORDILLO, *University of Puerto Rico at Mayaguez*
Peter ROWAT, *University of California, San Diego*

12:10 **Stochastic search variable selection method with anatomical prior to detect brain activation from functional MRI data** [**Abstract 299**]

Rajesh Ranjan NANDY, *Departments of Biostatistics and Psychology, University of California, Los Angeles*

CS 48 **Statistical Analysis of Climate and Pollution** *Venue:* LT 24
Chair : Alina BARBULESCU, Ovidius University of Constanta

11:30 **An application of non-homogene- ous Poisson models with multiple change-points to air pollution problems** [**Abstract 354**]

Eliane R. RODRIGUES, *Instituto de Matematicas-UNAM, Mexico*
Jorge A. ACHCAR, *Faculdade de Medicina de Ribeirao Preto-SP, Brazil*
Guadalupe TZINTZUN, *Instituto Nacional de Ecologia-SEMARNAT, Mexico*

11:50 **Sampling the palaeoclimate of the past 15000 years using Bayesian models** [**Abstract 150**]

John HASLETT, *Trinity College Dublin Ireland*
Andrew PARNELL, *Trinity College Dublin Ireland*
Michael SALTER-TOWNSHEND, *Trinity College Dublin Ireland*

CS 49 **Kernel Smoothing** *Venue:* LT 26
Chair : D. S. POSKITT, Monash University

11:30 **Uniform in bandwidth consistency of the kernel-based Hill estimator** [**Abstract 104**]

Julia DONY, *Free University of Brussels (VUB)*

11:50 **On reducing variance by smoothing influence function of statistical functionals** [**Abstract 204**]

Andrzej KOZEK, *Macquarie University, DEFS, Department of Statistics*

12:10 **Plug-in choice for non fixed-kernel-shape density estimators** [**Abstract 355**]

Alberto RODRÍGUEZ-CASAL, *Universidade de Santiago*
Jose Enrique CHACÓN-DURÁN, *Universidad de Extremadura*

CS 50 Large Deviations
Venue: M10–LT 26 annex

Chair : Victor H. DE LA PENA, Columbia University

11:30 A large deviations estimate for simple random walk via a sharp LCLT [Abstract 44]

Christian BENEŠ, *Brooklyn College of the City University of New York*

11:50 Ruin analysis in the constant elasticity of variance model [Abstract 201]

Fima KLEBANER, *Monash University*
Robert LIPTSER, *Tel Aviv University*

12:10 Large deviations for stochastic evolution equations [Abstract 246]

Wei LIU, *Department of Mathematics, University of Bielefeld, Germany*

CS 51 Game Theory
Venue: S9A-01-02

Chair : Anna JASKIEWICZ, Polish Academy of Sciences

11:30 Zero-sum semi-Markov ergodic games with weakly continuous transition probabilities [Abstract 178]

Anna JASKIEWICZ, *Institute of Mathematics, Polish Academy of Sciences*

11:50 Three-person red-and-black game [Abstract 68]

May-Ru CHEN, *Institute of Statistical Science, Academia Sinica*

CS 52 Statistical Quality Control
Venue: S9A-02-01

Chair : Fah Fatt GAN, National University of Singapore

11:30 Determining the contributors to SPC charts signal in a multivariate process [Abstract 462]

Yuehjen E. SHAO, *Graduate Institute of Applied Statistics, Fu Jen Catholic University*
Bo-Sheng HSU, *Graduate Institute of Applied Statistics, Fu Jen Catholic University*

11:50 Shewhart-type nonparametric control charts with runs-type signaling rules [Abstract 168]

Schalk W. HUMAN, *Department of Statistics, University of Pretoria, Hillcrest, Pretoria, South Africa, 0002.*
Subhabrata CHAKRABORTI, *Department of Information Systems, Statistics and Management Science, University of Alabama, Tuscaloosa, USA.*
Serkan ERYILMAZ, *Department of Mathematics, Izmir University of Economics, Sakarya Caddesi, Turkey.*

12:10 A non parametric control chart to detect shifts in mean and variance [Abstract 454]

Nihal YATAWARA, *Curtin University of Technology, Australia*
Pairoj KHAWSITHIWONG, *Silpakorn University, Thailand*

CS 53 Density Estimation
Venue: S9A-01-03

Chair : Jin-Ting ZHANG, National University of Singapore

11:30 Bandwidth selection for kernel density estimators for randomly right-censored data [Abstract 459]

Hui-Chun YU, *Department of Statistics, National Cheng-Kung University, Tainan, Taiwan 70101*
Tiee-Jian WU, *Department of Statistics, National Cheng-Kung University, Tainan, Taiwan 70101*

11:50   **Wavelet density estimation from contaminated data with repeated measurements**   [Abstract 339]

       Marc RAIMONDO, *Scool of Mathematics and Statistics, the University of Sydney*
       Laurent CAVALIER, *Centre de Mathématiques et Informatique, Université Aix-Marseille 1*

12:10   **Maximum likelihood estimation of a multidimensional log-concave density**   [Abstract 367]

       Richard SAMWORTH, *University of Cambridge, UK*
       Madeleine CULE, *University of Cambridge, UK*
       Robert GRAMACY, *University of Cambridge, UK*
       Michael STEWART, *University of Sydney, Australia*

CS 54 Graphical Models   *Venue:* LT 25
Chair : Sanjay CHAUDHURI, National University of Singapore

11:30   **Graphical models with edge and vertex symmetries**   [Abstract 224]

       Steffen LAURITZEN, *University of Oxford, United Kingdom*
       Søren HØJSGAARD, *Aarhus University, Denmark*

11:50   **Robustification of the PC-algorithm for directed acyclic graphs**   [Abstract 183]

       Markus KALISCH, *Seminar for Statistics ETH Zurich*
       Peter BÜHLMANN, *ETH Zurich*

12:10   **Efficiently estimating personal network size**   [Abstract 272]

       Tyler H. MCCORMICK, *Department of Statistics, Columbia University*
       Tian ZHENG, *Department of Statistics, Columbia University*
       Matthew J. SALGANIK, *Department of Sociology, Princeton University*

CS 55 Factor Analysis   *Venue:* M14A-LT 28
Chair : Siuli MUKHOPADHYAY, Indian Institute of Technology Bombay

11:30   **Selection of the number of factors in Bayesian factor analysis**   [Abstract 158]

       Kei HIROSE, *Graduate School of Mathematics, Kyushu University*
       Shuichi KAWANO, *Graduate School of Mathematics, Kyushu University*
       Sadanori KONISHI, *Faculty of Mathematics, Kyushu University*
       Masanori ICHIKAWA, *Tokyo University of Foreign Studies*

11:50   **Sliced inverse factor analysis**   [Abstract 254]

       Ronghua LUO, *Guanghua School of Management, Peking University*
       Hansheng WANG, *Peking University*
       Chih-Ling TSAI, *Graduate School of Management, University of California Davis*

CS 56 Empirical Likelihood   *Venue:* LT 29
Chair : Denis LEUNG, Singapore Managment University

11:30   **Extending the two-sample empirical likelihood method**   [Abstract 424]

       Janis VALEINIS, *University of Latvia, Zellu 8, LV-1002, Riga, Latvia*
       Axel MUNK, *Georg-August University of Göttingen, Göttingen, Germany*
       Edmunds CERS, *University of Latvia, Riga, Latvia*

11:50   **Empirical likelihood for non-smooth criterion functions**   [Abstract 426]

       Ingrid VAN KEILEGOM, *Universite catholique de Louvain*
       Elisa MOLANES LOPEZ, *Universidad Carlos III de Madrid*
       Noel VERAVERBEKE, *Universiteit Hasselt*

12:10 **Empirical likelihood inference for the Cox model with time-dependent coefficients via local partial likelihood   [Abstract 467]**

Yichuan ZHAO, *Georgia State University*
Yangqing SUN, *University of North Carolina at Charlotte*
Rajeshwari SUNDARAM, *National Institute of Child Health and Human Development*

Lunch 12:30 - 14:00 LT 24/25 & LT 27 Foyers

14:00 - 18:00   Pick up location `LT 27 Foyer`

- **City Tour**

19:00 - 22:00   *Venue:* `The Grand Ballroom, The Pines`

- **Congress Banquet**

Friday July 18

Wald Lecture 3 *Venue:* LT 27

Chair : Makoto MAEJIMA, Keio University

> **09:00 Probability problems arising from genetics and ecology : coexistence in stochastic spatial models. [Abstract 111]**
>
> **Richard DURRETT**, *Department of Mathematics, Cornell University*

Lévy Lecture *Venue:* LT 27

Chair : Kurt JOHANSSON, The Royal Institute of Technology

> **10:00 Free Brownian motion and applications [Abstract 137]**
>
> **Alice GUIONNET**, *CNRS, École Normale Supérieure de Lyon*

Meeting 14 BS 5 *Venue:* S16-07-107
10:00 - 11:30

> • Bernoulli Society Committee Meeting

Break 11:00 - 11:30 LT 27 Foyer

Meeting 15 EAPRC *Venue:* S14-03-05
11:30 - 13:00

> • East Asian and Pacific Regional Committee Meeting

CS 57 Sequential Monte Carlo *Venue:* LT 24

Chair : Joaquin MIGUEZ, Universidad Carlos III de Madrid

> **11:30 A sequential Monte Carlo optimization method for state-space random dynamical models [Abstract 282]**
>
> **Joaquin MIGUEZ**, *Universidad Carlos III de Madrid*

> **11:50 Recursive Monte Carlo methods for nonlinear tracking and fixed-parameter estimation in a chaotic CO_2 laser [Abstract 266]**
>
> **Ines P. MARINO**, *Universidad Rey Juan Carlos*
> Joaquin MIGUEZ, *Universidad Carlos III de Madrid*
> Riccardo MEUCCI, *Istituto Nazionale di Ottica Applicata*

CS 58 Stochastic Processes 5 *Venue:* S9A-01-01

Chair : Erick HERBIN, École Centrale Paris

> **11:30 Stochastic relations of random variables and processes [Abstract 232]**
>
> **Lasse LESKELÄ**, *Helsinki University of Technology, Department of Mathematics and Systems Analysis, PO Box 1100, 02015 TKK, Finland*

11:50 **Forgetting of the initial law in non-ergodic case** [Abstract 221]

B. LANDELLE, *Université Paris-Sud, Orsay, France; Thales Optronique, Élancourt, France*
E. MOULINES, *École Nationale Supérieure des Télécommunications, Paris, France*
E. GASSIAT, *Université Paris-Sud, Orsay, France*

12:10 **Locally Stationary Representation of Ornstein-Uhlenbeck Processes** [Abstract 348]

Saeid REZAKHAH, *Amirkabir University of Technology*
Akram Kohansal KOHANCAL, *Amirkabir University of Technology*

CS 59 Bayesian Analysis 4 *Venue:* LT 23
Chair : Antonio LIJOI, University of Pavia

11:30 **Use of segment level prior hyper-parameter in HB analysis in behavioral research.** [Abstract 7]

Atanu ADHIKARI, *ICFAI University*

11:50 **Bayesian probit model for credit scoring and reject inference** [Abstract 144]

Siana HALIM, *Industrial Engineering Department - Petra Christian University. Surabaya - Indonesia*
Indriati N. BISONO, *Industrial Engineering Department - Petra Christian University. Surabaya - Indonesia*

12:10 **Bayesian analysis of errors-in-variables growth curves with skewness in models** [Abstract 165]

Steward HUANG, *Chapman University and University of California at Riverside, USA*

CS 60 Nonparametric Regression *Venue:* S9A-01-03
Chair : Marc RAIMONDO, University of Sydney

11:30 **Wavelet regression in random design for long memory processes** [Abstract 208]

Rafal KULIK, *Department of Mathematics and Statistics University of Ottawa*
Marc RAIMONDO, *University of Sydney*

11:50 **A nonparametric test for convexity of regression functions against local concavity.** [Abstract 231]

Samantha LEORATO, *University of Rome Tor Vergata*

CS 61 Extreme Values *Venue:* S9A-02-01
Chair : László MÁRKUS, Eötvös Loránd University

11:30 **Semi-parametric PORT-ML and PORT-MP tail index estimators: asymptotic and finite sample comparison** [Abstract 134]

M. Ivette GOMES, *University of Lisbon, Faculty of Science, DEIO and CEAUL, Portugal*
Lígia Henriques RODRIGUES, *Tomar Polytechnic, College of Technology, CEAUL, Portugal*

11:50 **Extreme values statistics for Markov chains via the (pseudo-) regenerative method** [Abstract 417]

Jessica TRESSOU, *INRA-Met@risk & HKUST-ISMT*
Patrice BERTAIL, *University Paris X & CREST-LS*
Stephan CLÈMENÇON, *Telecom Paristech*

12:10 **Upper estimates for Pickands constants** [Abstract 89]

Krzysztof DEBICKI, *Mathematical Institute, University of Wroclaw, Poland*
Pawel KISOWSKI, *Mathematical Institute, University of Wroclaw, Poland*

CS 62 **Markov Chain Monte Carlo: Theory, Methods and Applications** *Venue:* S9A-01-02
Chair : Hock Peng CHAN, National University of Singapore

11:30 **Selection methods among spatial models** [Abstract 20]

N. Miklos ARATO, *Eotvos Lorand University, Budapest*

11:50 **Markov chain Monte Carlo simulations of biomolecular reactions with randomly fluctuating kinetics** [Abstract 226]

Chia Ying LEE, *Division of Applied Mathematics, Brown University*
Jiawei CHIU, *A*STAR Institute of High Performance Computing, Singapore*
K.-H. CHIAM, *A*STAR Institute of High Performance Computing, Singapore*

12:10 **Information bounds and MCMC parameter estimation for the pile up model with application to fluorescence measurements** [Abstract 345]

Tabea REBAFKA, *Telecom ParisTech, TSI / CNRS LTCI, 46 rue Barrault, 75634 Paris; CEA, LIST, 91191 Gif sur Yvette Cedex, France*
Fran ROUEFF, *Telecom ParisTech, TSI / CNRS LTCI, 46 rue Barrault, 75634 Paris*
Antoine SOULOUMIAC, *CEA, LIST, 91191 Gif sur Yvette Cedex, France*

CS 63 **Clinical Trials** *Venue:* M10-LT 26 Annex
Chair : Jay BARTROFF, University of Southern California

11:30 **The assessment of non-inferiority in a gold standard design with censored, exponentially distributed endpoints** [Abstract 280]

M. MIELKE, *Institute for Mathematical Stochastics, Georg-August-University of Goettingen*
A. MUNK, *Institute for Mathematical Stochastics, Georg-August-University of Goettingen*

11:50 **A mixed single and two-stage testing design for locally more powerful two-sample p test** [Abstract 169]

Wan-Ping HUNG, *Wan-Ping Hung*
Mong-Na Lo HUANG, *National Sun Yat-sen University, Taiwan, R.O.C.*
Kam-Fai WONG, *Institute of Statistics No.700,Kaohsiung University Rd.,Nan Tzu Dist., 811.Kaohsiung,Taiwan*

12:10 **Sequential monitoring and randomization tests** [Abstract 361]

William F. ROSENBERGER, *Department of Statistics, George Mason University*
Yanqiong ZHANG, *Sanofi-Aventis*
R. T. SMYTHE, *Department of Statistics, Oregon State University*

CS 64 **Functional Data Analysis** *Venue:* LT 26
Chair : Jin-Ting ZHANG, National University of Singapore

11:30 **Multilevel functional principal component analysis** [Abstract 98]

Chongzhi DI, *Department of Biostatistics, Johns Hopkins University*
Ciprian M. CRAINICEANU, *Department of Biostatistics, Johns Hopkins University*

11:50 **Multiclass functional discriminant analysis and its application to gesture recognition** [Abstract 270]

Hidetoshi MATSUI, *Graduate School of Mathematics, Kyushu University*
Takamitsu ARAKI, *TOME R&D Inc.*
Sadanori KONISHI, *Faculty of Mathematics, Kyushu University*

12:10 Description Length and Dimensionality Reduction in Functional Data Analysis [Abstract 332]

D. S. POSKITT, *Department of Econometrics and Business Statistics, Monash University*
Arivalzahan SENGARAPILLAI, *Department of Econometrics and Business Statistics, Monash University*

CS 65 Discrete Data Analysis
Venue: `M14A-LT 28 Annex`
Chair : Wicher BERGSMA, London School of Economics and Political Science

11:30 An index of similarity and its applications   [Abstract 253]

I-Li LU, *The Boeing Company*
Ranjan PAUL, *The Boeing Company*

11:50 Taxicab non symmetrical correspondence analysis   [Abstract 390]

Biagio SIMONETTI, *Universit del Sannio*

12:10 Estimators of intraclass correlation coefficient for binary data   [Abstract 15]

Abdella Zidan AMHEMAD, *Department of Statistics, Faculty of Science, Al-Fateh University, Tripoli – Libya*
Abdesalam Omran NAFAD, *Department of Statistics, Faculty of Science, Al-Fateh University, Tripoli – Libya*

CS 66 Branching Processes
Venue: `LT 29`
Chair : Amanda TURNER, Lancaster University

11:30 Some contributions to the class of two sex branching processes in random environment   [Abstract 287]

Manuel MOLINA, *Department of Mathematics. University of Extremadura. Badajoz, Spain*
Shixia MA, *Department of Applied Mathematics. Hebei University of Technology. Tianjin, China*

11:50 Multifractal embedded branching processes   [Abstract 90]

G. DECROUEZ, *The University of Melbourne*
Owen D. JONES, *Dept. of Mathematics and Statistics, University of Melbourne*

12:10 Inference for partially observed multitype branching processes and Ecological applications   [Abstract 223]

Catherine LARÉDO, *Mathématiques et Informatique Appliquées, INRA, Jouy-en-Josas, FRANCE et LPMA, Universités Paris 6 et Paris 7, Paris*
Olivier DAVID, *MIA, INRA, Jouy-en-Josas, FRANCE*
Aurélie GARNIER, *Ecologie, Systématique et Evolution, Université Paris-Sud, Orsay, FRANCE*

CS 67 Time Series Analysis 3
Venue: `LT 28`
Chair : Adam JAKUBOWSKI, Nicolaus Copernicus University

11:30 Wavelet covariance and correlation properties of spurious and cointegrated regressions: a Monte Carlo study   [Abstract 230]

Chee Kian LEONG, *Nanyang Technological University*

11:50 Marshall-Olkin logistic processes   [Abstract 412]

Alice Thomas THERMADOM, *Department of Statistics, Vimala College, Thrissur, Kerala-680009, India*
Kanichukattu Korakutty JOSE, *Department of Statistics, St. Thomas College, Pala, Kerala-686574,*

India

Miroslav M RISTIC̀, *Faculty of Sciences and Mathematics, University of Nis, Serbia*

Ancy JOSEPH, *Department of Statistics, B.K. College, Amalagiri, Kerala-686036, India*

12:10   Estimating error-correction model for panel cointegration   [Abstract 313]

Jiazhu PAN, *Department of Statistics and Modelling Science, University of Strathclyde, UK*

Lunch 12:30 - 14:00 LT 24/25 & LT 27 Foyers

Meeting 16 SPA   *Venue:* S14-03-05
13:30 - 15:30

- SPA Editorial Board Meeting

Meeting 17 BS 6   *Venue:* S16-07-107
14:00 - 15:30

- Bernoulli Society Committee Meeting

IS 8 Lévy Processes   *Venue:* LT 25
Chair and Organizer : Victor PEREZ-ABREU, CIMAT

14:00   Refracted and reflected Levy processes and de Finetti's control problem.   [Abstract 213]

Andreas KYPRIANOU, *Department of Mathematical Sciences, University of Bath*

14:35   Fluctuation theory for positive self-similar Markov processes   [Abstract 350]

Victor RIVERO, *Centro de Investigacion en Matematicas A.C. Mexico*
Loic CHAUMONT, *University of Angers, France.*
Juan Carlos PARDO, *University of Bath, United Kingdom*

15:10   Decompositions and structural analysis of stationary infinitely divisible processes   [Abstract 362]

Jan ROSIŃSKI, *University of Tennessee, USA*

IS 20 Sparsity in High Dimensional Problems   *Venue:* LT 26
Chair : David NOTT, *National University of Singapore*
Organizer : Jiashun JIN, Purdue University

14:00   Sparse latent factor modelling   [Abstract 444]

Mike WEST, *Duke University*

14:35   Exact Matrix Completion via Convex Optimization   [Abstract 61]

Emmanuel J. CANDES, *California Institute of Technology*

IS 25 Statistics in Quantum Information   *Venue:* LT 28
Chair and Organizer : Richard GILL, Leiden University

14:00 State estimation in noisy quantum homodyne tomography   [Abstract 24]

Jean-Marie AUBRY, *University of Paris-Est (Créteil)*

14:35 Local asymptotic normality in quantum statistics   [Abstract 140]

Madalin GUTA, *University of Nottingham*
Jonas KAHN, *Univeriste Paris-Sud 11*

15:10 Quantum feedback control   [Abstract 177]

M.R. JAMES, *Australian National University*

IS 31 Stochastic Networks   *Venue:* LT 29
Chair : Vivek Shripad BORKAR, Tata Institute of Fundamental Research
Organizer : Kavita RAMANAN, Carnegie Mellon University

14:00 Randomized load balancing for general service times with the FIFO discipline   [Abstract 57]

Maury BRAMSON, *University of Minnesota*
Yi LU, *Stanford University*
Balaji PRABHAKAR, *Stanford University*

14:35 Measure-valued Process Limits for Many Server Systems   [Abstract 341]

Kavita RAMANAN, *Carnegie Mellon University*

15:10 Stochastic models for geometric routing in mobile ad hoc networks   [Abstract 26]

Francois BACCELLI, *Institut National de Recherche en Informatique et Automatique and Ecole Normale Supérieure, Paris*

CS 68 Finance 4   *Venue:* LT 24
Chair : Kostas KALOGEROPOULOS, University of Cambridge

14:00 Kernel quantile based estimation of expected shortfall   [Abstract 460]

Keming YU, *CARISMA, Brunel University,UK*
Shanchao YANG, *Guangxi Normal University, China*
Guglielmo Maria CAPORALE, *Centre for Empirical Finance, Brunel University, UK*

14:20 Indonesian call option under geometric average   [Abstract 138]

GUNARDI, *Department of Mathematics, Gadjah Mada University, Yogyakarta, Indonesia*

14:40 A test for continuous local martingales with application to exchange rate modelling   [Abstract 356]

David A. ROLLS, *Dept. of Mathematics and Statistics, University of Melbourne*
Owen D. JONES, *Dept. of Mathematics and Statistics, University of Melbourne*

15:00 Greeks formulae for an asset price dynamics model with gamma processes   [Abstract 194]

Reiichiro KAWAI, *Center for the Study of Finance and Insurance, Osaka University, Japan*
Atsushi TAKEUCHI, *Department of Mathematics, Osaka City University, Japan*

15:20 Estimation of engel curve by partially linear model   [Abstract 189]

Sri Haryatmi KARTIKO, *Gadjah Mada University, Yogyakarta, Indonesia*

CS 69 Statistical Genetics 3 *Venue:* M10–LT 26 Annex

Chair : Chen-Hung KAO, Academia Sinica

14:00 **Profiling time course expression of virus genes — An illustration of Bayesian inference under shape restrictions** [Abstract 74]

Li-Chu CHIEN, *Division of Biostatistics and Bioinformatics, National Health Research Institutes, Taiwan*

I-Shou CHANG, *Institute of Cancer Research and Division of Biostatistics and Bioinformatics, National Health Research Institutes, Taiwan*

Chao A. HSIUNG, *Division of Biostatistics and Bioinformatics, National Health Research Institutes, Taiwan*

14:20 **Graphical modeling for discrete random variables with application to Tissue Microarray (TMA) experiments** [Abstract 84]

Corinne DAHINDEN, *Seminar for Statistics, ETH Zurich*

Peter BÜHLMANN, *ETH Zurich*

14:40 **Weighted area under the receiver operating characteristic curve and its application to gene selection** [Abstract 234]

Jialiang LI, *National University of Singapore*

Jason FINE, *Department of Biostatistics, University of North Carolina at Chapel Hill*

15:00 **Markov stochastic operators of heredity** [Abstract 124]

N.N. GANIKHODJAEV, *Faculty of Science, International Islamic University Malaysia, 25200 Kuantan, Malaysia and Institute of Mathematics, Tashkent,700125,Uzbekistan*

15:20 **Statistical tests for differential expression in microarray data using generalized p-value technique with shrinkage** [Abstract 185]

Kanichukattu Korakutty JOSE, *Dept. of Statistics, St. Thomas College, Pala, Mahatma Gandhi University, Kerala, India-686574*

J. Sreekumar JANARDHANAN, *Scientist (Agricultural Statistics), Central Tuber Crops Research Institute,Trivadrum, Kerala, India-695017*

Lishamol Tomy MUTHIRAKALAYIL, *Dept. of Statistics, St. Thomas College, Pala, Mahatma Gandhi University, Kerala, India-686574*

CS 70 Machine Learning 2 *Venue:* LT 23

Chair : Richard SAMWORTH, University of Cambridge

14:00 **The application of neural networks model in forcasting oil production based on statistical inference: a comparative study with VAR and GSTAR models** [Abstract 97]

Urwatul Wutsqa DHORIVA, *Department of Mathematics Education, Faculty of Mathematics and Natural Sciences, UNY, Indonesia*

SUBANAR, *Department of Mathematics, Faculty of Mathematics and Natural Sciences, Gadjah Mada University, Indonesia*

Guritno SURYO, *Department of Mathematics, Gadjah Mada University, Indonesia*

Soejoeti ZANZAWI, *Department of Mathematics, Gadjah Mada University, Indonesia*

14:20 **The Bouligand influence function: checking robustness of support vector machines** [Abstract 427]

Arnout VAN MESSEM, *Vrije Universiteit Brussel (Belgium)*

Andreas CHRISTMANN, *University of Bayreuth (Germany)*

14:40 **SVM sensitivity analysis and its robust variants** [Abstract 458]

Chia Hsiang YU, *Department of Statistics, National Central University*

15:00 **Accuracy assessment for the trade-off curve and its upper bound curve in the bump hunting using the new tree genetic algorithm** [Abstract 159]

Hideo HIROSE , *Kyushu Institute of Technology*
Takahiro YUKIZANE , *Kyushu Institute of Technology*
Faisal M. ZAMAN , *Kyushu Institute of Technology*

15:20 **A Bahadur representation of the linear support vector machine** [Abstract 228]

Yoonkyung LEE, *Department of Statistics, The Ohio State University, U.S.A.*
Ja-Yong KOO, *Department of Statistics, Korea University, Korea*
Changyi PARK, *Department of Statistics, University of Seoul, Korea*
Yuwon KIM, *Data Mining Team, NHN Inc., Korea*

CS 71 Probability Theory 2 *Venue:* S9A-01-01
Chair : Roderick MCCRORIE, University of St Andrews Castlecliffe

14:00 **Average number of level crossings of a random polynomial with Cauchy distributed coefficients** [Abstract 394]

Somanath BAGH, *Sambalput University, Orissa India*

14:20 **Nonlinear distributions constructed on abstract Wiener spaces** [Abstract 64]

Uluǧ ÇAPAR, *FENS, Sabanci University, Tuzla, Istanbul, Turkey*

14:40 **On the extension of random mappings** [Abstract 410]

Dang Hung THANG, *Department of Mathematics,Mechanics and Informatics University of Natural Sciences Vietnam National University*

15:00 **On the cluster size distribution for percolation on some general graphs** [Abstract 32]

Antar BANDYOPADHYAY, *Indian Statistical Institute, New Delhi, India*
Jeffrey STEIF, *Chalmers University of Technology, Gothenburg, Sweden*
Adam TIMAR, *University of British Columbia, Vancouver, Canada*

15:20 **On the distributions concerning expansions of real numbers** [Abstract 471]

T. M. ZUPAROV, *National University of Uzbekistan, Tashkent, Uzbekistan*
Sh. A. ISMATULLAEV, *Institute of Mathematics and Information Technologies, Tashkent, Uzbekistan*

CS 72 Statistical Mechanics *Venue:* S9A-01-02
Chair : Federico BASSETTI, Università studi di Pavia

14:00 **The needlets bispectrum** [Abstract 220]

Xiaohong LAN, *Institute of Mathematics, Chinese Academy of Sciences and Department of Mathematics, University of Rome Tor Vergata*
Domenico MARINUCCI, *Department of Mathematics, University of Rome Tor Vergata*

14:20 **BEC in statistical mechanics** [Abstract 198]

Abidin KILIC, *Anadolu University, Turkey*
Secil ORAL,

14:40   Asymptotic behaviour of solutions of the kinetic Kac equation   [Abstract   346]

Eugenio REGAZZINI, *Dipartimento di Matematica, Universita degli Studi di Pavia, Italy*
Emanuele DOLERA, *Dipartimento di Matematica, Universita degli Studi di Pavia, Italy*
Ester GABETTA, *Dipartimento di Matematica, Universita degli Studi di Pavia, Italy*

15:00   Central limit theorem for inelastic Kac equation   [Abstract   39]

Federico BASSETTI, *Dipartimento di Matematica, Universita degli Studi di Pavia, Italy*
Lucia LADELLI, *Dipartimento di Matematica, Politecnico di Milano, Italy*
Eugenio REGAZZINI, *Dipartimento di Matematica, Universita degli Studi di Pavia, Italy*

CS 73 Stochastic Processes 6   *Venue:* S9A-01-03
Chair : Lasse LESKELÄ, Helsinki University of Technology

14:00   Behaviour near the extinction time in stable self-similar fragmentations   [Abstract 132]

Christina GOLDSCHMIDT, *Department of Statistics, University of Oxford*
Benedicte HAAS, *CEREMADE, Université Paris-Dauphine*

14:20   The exact asymptotic of the collision time tail distribution for independent Brownian particles with different drifts.   [Abstract   357]

Tomasz ROLSKI, *Wroclaw University*
Zbigniew PUCHALA, *Institute of Theoretical and Applied Informatics*

14:40   The contact process in a dynamic random environment   [Abstract   347]

Daniel REMENIK, *Cornell University*

15:00   Sleepy walkers: progress, conjectures and challenges   [Abstract   386]

Vladas SIDORAVICIUS, *IMPA, Rio de Janeiro and CWI, Amsterdam*

15:20   On a randomized poly-nuclear growth model with a columnar defect   [Abstract 428]

Maria Eulalia VARES, *CBPF - Centro Brasileiro de Pesquisas Fisicas, Rio de Janeiro, BRAZIL*

CS 74 Limit Theorems 2   *Venue:* S9A-02-01
Chair : Wang ZHOU, National University of Singapore

14:00   Limit theorems for change-point estimation   [Abstract   45]

Samir BEN HARIZ , *Université du Maine, France*

14:20   A note on the central limit theorem for bipower variation of general functions   [Abstract   199]

Silja KINNEBROCK, *Oxford-Man Institute of Quantitative Finance, University of Oxford*
Mark PODOLSLIJ, *University of Aarhus*

14:40   A limit theorem for the trajectory of a particle in the Markov approximation of the Lorentz model   [Abstract   433]

Vladislav VYSOTSKY, *St.Petersburg State University*

Break 15:45 - 16:15 LT 24/25 & LT 27 Foyers

Meeting 18 BS GA   *Venue:* LT 23
16:15 - 17:15

- BS General Assembly

IS 3 Applications of Probability/Statistics in Imaging   *Venue:* LT 25
Chair and Organizer : Zuowei SHEN, National University of Singapore

16:15   **Probabilistic image segmentation without combinatorial optimization**   [**Abstract 118**]

      Mario A. T. FIGUEIREDO, *Instituto de Telecomunicacoes, Instituto Superior Tecnico, Lisboa, Portugal*

16:50   **Detectability, multiscale methods, and Statistics**   [**Abstract 170**]

      Xiaoming HUO, *Georgia Institute of Technology*

17:25   **A tight frame approach for missing data recovery in images**   [**Abstract 383**]

      Zuowei SHEN, *Department of Mathematics, National University of Singapore*

IS 4 Astrostatistics   *Venue:* LT 26
Chair and Organizer : John RICE, University of California, Berkeley

16:15   **Empirical comparisons of computer models for stellar evolution**   [**Abstract 425**]

      David A. VAN DYK, *University of California, Irvine, California, USA*
      Steven DEGENNARO, *University of Texas at Austin, Texas, USA*
      Ted VON HIPPEL, *University of Texas at Austin, Texas, USA*
      William JEFFERY, *University of Vermont, Burlington, Vermont, USA*
      Nathan STEIN, *University of Texas at Austin, Texas, USA*
      Elizabeth Jeffery JEFFERY, *University of Texas at Austin, Texas, USA*

16:50   **Asymptotics for spherical needlets**   [**Abstract 267**]

      Domenico MARINUCCI, *Department of Mathematics, University of Rome Tor Vergata*
      Paolo BALDI, *Department of Mathematics, University of Rome Tor Vergata*
      Gerard KERKYACHARIAN, *LPMA, Jussieu, Paris*
      Dominique PICARD, *LPMA, Jussieu, Paris*

17:25   **Detecting periodicity in photon arrival times**   [**Abstract 349**]

      John RICE, *University of California, Berkeley*

IS 16 Random Matrices and Applications   *Venue:* LT 28
Chair : Arup BOSE, *Indian Statistical Institute, Kolkata*
Organizer : Iain JOHNSTONE, Stanford University

16:15   **Limiting Properties of eigenmatrices of Large sample covariance matrices**   [**Abstract 28**]

      Zhidong BAI, *National University of Singapore*

16:50   **Some interactions between random matrices and statistics**   [**Abstract 113**]

      Noureddine EL KAROUI, *Department of Statistics, UC Berkeley*

17:25   **Random matrix universality**   [**Abstract 181**]

      Kurt JOHANSSON, *Department of Mathematics, Royal Institute of Technology, Stockholm, Sweden*

IS 33 Stochastic Processes in Physics   Venue: `LT 29`
Chair and Organizer : Anton BOVIER, Weierstrass Institute and Technische Universität Berlin

> **16:15** **Universality of the REM for dynamics of mean-field spin glasses** [Abstract 65]
>
> **Jiří ČERNÝ**, *ETH Zürich, Switzerland*
> Gérard BEN AROUS, *Courant Institute, New York, USA*
> Anton BOVIER, *Weierstrass Institute and Technische Universität Berlin*

> **16:50** **Two point functions and the lace expansion for random walks and percolation in high dimensions** [Abstract 149]
>
> **Takashi HARA**, *Faculty of Mathematics, Kyushu University*

> **17:25** **Sharp asymptotics for nucleation times in Kawasaki dynamics in large volumes** [Abstract 56]
>
> **Anton BOVIER**, *Weierstrass Institute and Technische Universität Berlin*

CS 75 Statistical Analysis in Biology   Venue: `M 15`
Chair : Heng LIAN, Nanyang Technological University

> **16:15** **An ecology conjecture approached by means of a dispersion criterion** [Abstract 250]
>
> **Miguel LOPEZ-DIAZ**, *Dpto. Estadistica e Investigacion Operativa. Universidad de Oviedo*
> Carlos CARLEOS, *Dpto. Estadistica e Investigacion Operativa. Universidad de Oviedo*

> **16:35** **On RandomTomography without Angular Information Arising in Structural Biology** [Abstract 314]
>
> **Victor PANARETOS**, *Ecole Polytechnique Fédérale de Lausanne*

> **16:55** **Using fourier descriptors to distinguish cell shapes** [Abstract 142]
>
> **Charles HAGWOOD**, *National Institute of Standards and Technology*

> **17:15** **Bifurcation results of Nutrient-Phytoplankton-Zooplankton Model with delayed recycling** [Abstract 87]
>
> **Kalyan DAS**, *B.P.Poddar Institute of Management & Technology,137, VIP Road, Kolkata:700 052,India.*

> **17:35** **Genetic information and Cryptanalysis of the human Genome using statistical tools** [Abstract 364]
>
> **Balai Chandra ROY**, *The Institute of Radio Physics and Electronics Science College, Calcutta University*

CS 76 Distribution Theory 2   Venue: `S9A-01-01`
Chair : JJJ ROUX, University of Pretoria

> **16:15** **Densities of composite Weibullized generalized gamma variables** [Abstract 324]
>
> **J PAUW**, *University of Pretoria, South Africa*
> JJJ ROUX, *University of Pretoria, South Africa*
> A BEKKER, *University of Pretoria, South Africa*

> **16:35** **A study of generalized skew-normal distribution** [Abstract 399]
>
> **Nan-Cheng SU**, *Nan-Cheng Su*
> Wen-Jang HUANG, *Wen-Jang Huang*

16:55 **The generalized t-distribution on the circle** **[Abstract 387]**

Hai-Yen SIEW, *The Institute of Statistical Mathematics*
Shogo KATO, *The Institute of Statistical Mathematics*
Kunio SHIMIZU, *Keio University*

17:15 **Bivariate Dirichlet distributions based on Beta marginals** **[Abstract 42]**

A BEKKER, *University of Pretoria, South Africa*
JJJ ROUX, *University of Pretoria, South Africa*
R EHLERS, *University of Pretoria*

17:35 **A bivariate chi-square distribution and some of its properties** **[Abstract 180]**

Anwar H JOARDER, *Department of Mathematics and Statistics, King Fahd University of Petroleum and Minerals, Dhahran, 31261, Saudi Arabia*
Mohammed H. OMAR, *Department of Mathematics and Statistics, King Fahd University of Petroleum and Minerals, Dhahran, 31261, Saudi Arabia*
Abdallah LARADJI, *Department of Mathematics and Statistics, King Fahd University of Petroleum and Minerals, Dhahran, 31261, Saudi Arabia*

CS 77 Stochastic Calculus *Venue:* M10-LT 26 Annex
Chair : Juri HINZ, National University of Singapore (To be confirmed)

16:15 **On the mean of a stochastic integral with non-Gaussian α-stable noise** **[Abstract 279]**

Zbigniew MICHNA, *Department of Mathematics and Cybernetics Wroclaw University of Economics Wroclaw, Poland*

16:35 **Statistics and Malliavin calculus** **[Abstract 80]**

José Manuel CORCUERA, *University of Barcelona*

16:55 **Stochastic calculus for convoluted Lévy processes** **[Abstract 43]**

Christian BENDER, *Technische Universität Braunschweig*
Tina MARQUARDT, *Technische Universität München*

17:15 **On solutions of a class of infinite horizon FBSDEs** **[Abstract 456]**

Juliang YIN, *Department of Statistics, Jinan University, P.R.China*

17:35 **Regularity of SPDEs in bounded domains and analysis of first exit times for non-Markov Ito processes** **[Abstract 102]**

Nikolai DOKUCHAEV, *Department of Mathematics, Trent University*

CS 78 Finance 5 *Venue:* S9A-01-03
Chair : Cheng Yong TANG, National University of Singapore

16:15 **Existence of density in the lognormal market model (BGM).** **[Abstract 25]**

E. AZMY, *Monash University*
Mark JOSHI, *University of Melbourne*
Fima KLEBANER, *Monash Uiversity*

16:35 **Financial time series modelling by Levy potential diffusions** **[Abstract 53]**

Svetlana BOROVKOVA, *Vrije Universiteit Amsterdam, The Netherlands*
Ferry Jaya PERMANA, *Universitas Katolik Parahyangan, Indonesia*
Ilya PAVLYUKEVICH, *Humboldt Universitat Berlin, Germany*

16:55 **Statistical analysis of equity indices- a probabilistic approach** [Abstract 342]

K.S.Madhava RAO, *Associate Professor, Department of Statistics, Univeristy of Botswana, Private Bag 00705, Gaborone,Botswana*
K.K. MOSEKI, *Lecturer, Department of Statistics, Univeristy of Botswana, Private Bag 00705, Gaborone,Botswana*

CS 79 Applied Statistics
Venue: M14A-LT 28 Annex
Chair : Yiu Man CHAN, National University of Singapore

16:15 **Statistical Study of the socio-economic factors of Tuberculsis in Kohat district (Pakistan)** [Abstract 197]

Salahuddin KHAN, *Department of Statistics University of Peshawar, Pakistan*
M. Karim KHATTACK, *Deptt: of Statistics, Government Post Graduate College Kohat, Pakistan*

16:35 **Time gap model for the bombings in region XII, Mindanao, Philippines** [Abstract 59]

Epimaco A. , Jr. CABANLIT, *Mindanao State University, General Santos City, Philippines*
Robert R. KIUNISALA, *South Cotabato Police Provincial Office, Philippines*
Romeo C. , Jr. GALGO, *3rd Company, Regional Mobile Group, Region 12, Philippines*
Steiltjes M. CABANLIT, *Mindanao State University, General Santos City, Philippines*

16:55 **Heuristic approaches to the political districting problem in Kuwait** [Abstract 12]

Shafiqah A. AL-AWADHI, *Kuwait University*
R. M'HALLAH, *Kuwait University*

17:15 **Modifications on Rescaling bootstrap in case of rare and illusive population** [Abstract 311]

Sanghamitra PAL, *River Research Institute, West-Bengal, India*

CS 80 U-Statistics
Venue: S9A-02-01
Chair : Samantha LEORATO, University of Rome Tor Vergata

16:15 **Hoeffding decompositions and urn sequences** [Abstract 112]

Omar EL-DAKKAK, *Université Paris VI, Laboratoire de Statistique Théorique et Appliquée*
Giovanni PECCATI, *Université Paris VI, Laboratoire de Statistique Théorique et Appliquée*

16:35 **Asymptotic distributions of U-statistics based on trimmed and winsorized samples** [Abstract 439]

Neville WEBER, *University of Sydney*
Yuri BOROVSKIKH, *Transport University, St Petersburg.*

16:55 **Orthogonal series and asymptotic analysis of canonical U-statistics based on dependent observations** [Abstract 51]

Igor S. BORISOV, *Sobolev Institute of Mathematics, 630090, Novosibirsk, Russia*
Nadezhda V. VOLODKO, *Sobolev Institute of Mathematics, 630090, Novosibirsk, Russia*

CS 81 Health and Medical Statistics
Venue: LT 24
Chair : Jialiang LI, National University of Singapore

16:15 **Determining the effect of a rapid response team on hospital-wide mortality and code rates in a childrens hospital** [Abstract 316]

Layla PARAST, *Harvard University Department of Biostatistics*
Paul J. SHAREK, *Department of Pediatrics, Stanford University School of Medicine*
Stephen J. ROTH,
Kit LEONG,

16:35 **Modelling healthcare associated infections: a Bayesian approach.** [Abstract 212]

Theodore **KYPRAIOS**, *University of Nottingham, United Kingom*
Philip D. **O'NEILL**, *University of Nottingham, United Kingom*
Ben **COOPER**, *Health Protection Agency, United Kingdom*

16:55 **A Bayesian synthesis of evidence for estimating HIV incidence among men who have sex with men in London** [Abstract 334]

A. M. **PRESANIS**, *Medical Research Council Biostatistics Unit, Cambridge, UK*
D. DE **ANGELIS**, *Statistics, Modelling and Bioinformatics Unit, Health Protection Agency Centre for Infections, London and Medical Research Council Biostatistics Unit, Cambridge, UK*
A. **GOUBAR**, *Institut de Veille Sanitaire, France*
A. E. **ADES**, *Department of Community Based Medicine, University of Bristol, UK*

17:15 **Estimation of hazard of HIV-1 infection of vertically transmitted children by using parametric and semi-parametric survival models for doubly censored failure times and fixed covariates** [Abstract 33]

Tanushree **BANERJEE**, *Department of Statistics, University of Delhi, Delhi, India*
Gurprit **GROVER**, *Department of Statistics, University of Delhi, Delhi, India*
Dipankar **BANERJEE**, *Institute of Human Behaviour and Allied Sciences, Delhi, India*

CS 82 Spatial Clustering *Venue:* S9A-01-02
Chair : Lothar HEINRICH, University of Augsburg

16:15 **Weak link correction for a graph based spatial scan cluster detection algorithm** [Abstract 117]

Sabino J. **FERREIRA**, *Statistics Department, Universidade Federal de Minas Gerais, Brazil*
Luiz **DUCZMAL**, *Statistics Department, Universidade Federal de Minas Gerais, Brazil*
Marcus Vinicius **SOARES**, *Statistics Department, Universidade Federal de Minas Gerais, Brazil*
Eliane Dias **GONTIJO**, *Social and Preventive Medicine Department, Universidade Federal de Minas Gerais, Brazil.*

16:35 **The asymptotic distribution of the domination number of proportional edge proximity catch digraphs** [Abstract 66]

Elvan **CEYHAN**, *Department of Mathematics, Koç University, Sarıyer, 34450, Istanbul, Turkey*

16:55 **Variable window discrete scan statistics** [Abstract 67]

Jie **CHEN**, *University of Massachusetts, Boston, USA*
Joseph **GLAZ**, *University of Connecticut, USA*

Saturday July 19

Medallion Lecture 3   *Venue:* LT 27
Chair : Ben HAMBLY, University of Oxford

    09:00 **Symmetric random walks in random environments**   [**Abstract 37**]

        Martin T. BARLOW, *University of British Columbia*

Break 10:00 - 10:30 LT 27 Foyer

Laplace Lecture   *Venue:* LT 27
Chair : Jim BERGER, Duke University

    10:30 **Impact of dimensionality and independence learning**   [**Abstract 114**]

        Jianqing FAN, *Princeton University*
        Yingying FAN, *Harvard University*

  11:30 **Closing Ceremony**   *Venue:* LT 27