

IWS2018 PRELIMINARY PROGRAMME WITH PARALLEL SESSIONS

<b>SUNDAY</b>	Welcome Party 18:00-20:00, Registration 16:00-18:00, June 24	
<b>MONDAY</b>	Registration 8:30-9:45, June 25	
9:20-09:40	Opening greetings, Room SALA D'ACTES Room VS217 Information-based Subdata Selection for Big Data Session organizer & Chair: Min Yang	Room VS218 Monte Carlo methods for nonlinear and vector kinetic equations Session organizers: S.V. Rogasinsky
9:45-11:00	<u>Min Yang Information-Based Optimal Subdata Selection for LASSO Regression</u> <u>Haiying Wang Statistical Inference for Big Data through Subdata</u> <u>W. Zheng Optimal design of sampling survey for efficient parameter estimation</u>	<u>I.N. Medvedev Universal modification of vector weighted method of correlation</u> <u>Tracheva N.V., Ukhinov S.A. On the evaluation of spatial-angular distributions</u> <u>S.V. Rogasinsky Statistical modelling algorithm for solving the nonlinear boundary value problem</u>
11:00-11:30	coffee break Room SALA D'ACTES	
11:30-12:20	PLENARY TALK : Gabriel Wainer	
12:20-12:45	<u>C. Ruiz-Martin, G. Wainer, A. Lopez-Paredes Studying the resilience of communities</u>	
12:45-13:10	<u>L. Montero, M.P. Linares, J. Salmeron, G. Recio, E. Lorente, J.J. Vázquez Analyzing the impact of the environment on the resilience of communities</u>	
13:10-14:20	lunch	
	Room VS217 Computer and Physical experiment: Design, Model and Analysis Session organizer & Chair: Grazia Vicario	Room VS218 Monte Carlo methods in the atmosphere optics Session organizer & Chair: Ukhinov S.A.
14:20-16:00	<u>F. Centofanti, A. Lepore, A. Menafoglio, B. Palumbo, S. Vantini Run-length distributions</u> <u>R. Borgoni, C. Galimberti, D. Zappa Identifying and representing clusters of points</u> <u>G. Vicario, G. Pistone Simulated Variogram-based Error Inspection of Manu</u> <u>Yu.G. Dmitriev, G.M. Koshkin Combined nonparametric estimators of probability density</u>	<u>Kargin B.A., Kargin A.B., Prigarin S.M., Ukhinova O.S. Statistical Modelling of the atmosphere optics</u> <u>Kargin B.A., Kablukova E.G., Zheng P. Monte Carlo Simulation of Optical Radiation</u> <u>Korda A.S., Ukhinov S.A. Numerical statistical study of reconstruction algorithms</u> <u>V.A. Ogorodnikov, S.M. Prigarin, E.G. Kablukova Stochastic models of atmospheric optics</u>
16:00-16:30	coffee break	
	Inference following Adaptive Designs Session organizer: N. Flournoy, Chair: J.F. Lopez Fidalgo	Randomized Quasi Monte Carlo Methods: Numerical Experiments Session organizer: S.M. Ermakov, Chair: Yu. Kashtanov
16:30-18:10	<u>N. Flournoy, C. May, C. Tomassi Inference under a two-stage adaptive design</u> <u>N. Flournoy, A. Oron Statistical Implications of Informative Dose Allocation</u> <u>N. Flournoy, J. Moler, F. Plo Performance Measures for Dose-Finding Experiments</u> <u>J. F. López Fidalgo, Guillermo Julia, Bayesian optimal designs for the Michaelis-Menten model</u>	<u>Ermakov S.M., Leora S.N. Some properties of quasirandom numbers and their applications</u> <u>Ermakov S.M., Semenchikov D.N. On quasirandom search</u> <u>Ermakov S.M., Pogosian A. On Numerical Calculations of Stochastic Integrals</u> <u>Yu. Kashtanov Stochastic Mesh Method for Non-Linear Functionals on Path</u>
18:10-18:30	<u>R. A. Guchenko, V. B. Melas T-Optimal Designs for Discrimination between two classes</u>	<u>T.M. Tovstik, P.E. Tovstik, D.A. Shirinkina Linear generalized Kalman-Bucy filtering</u>

**TUESDAY****Room VS217**

Perspectives in Optimal Design of Experiments

Session organizer: Rainer Schwabe, Chair: Heinz Holling

F. Röttger, T. Kahle, R. Schwabe Geometry of Parameter Regions for Optimal  
E. Masoudi, H. Holling, W.K. Wong Finding Optimal Designs for Nonlinear Models  
M. Radloff, R. Schwabe Locally D-optimal Designs for Non-linear Models on t  
R. Schwabe, F. Freise, O.I.O. Idais, E. Nyarko, M. Radloff, D. Schmidt The Revi

coffee break

Room SALA D'ACTES

PLENARY TALK : N. Balakrishnan

K. Samouylov Queueing Models for Performance Analysis of Future Wireless

M. Prus Optimal Designs for Minimax Criteria in Random Coefficients Regres

lunch

**Room VS217**

Experimental Design in Models with Random Parameters

Session organizer & Chair: Maryna Prus

H. Holling, F. Freise, R. Schwabe Optimal design for growth curve models

R. Harman, M. Prus Computing optimal experimental designs with respect to

M. Schmidt, R. Schwabe Optimal Designs for Count Data with Random Parameters

Advances in Experimental Designs

Session organizer: Nancy Flournoy

Xiaojian Xu Robust Sequential Designs for Approximate Inference in General

coffee break

Issues In Inference with Adaptive Designs

Session organizer: Nancy Flournoy

Yanqing Yi The Markov decision process for adaptive design of clinical trials

S. Tarima Blinded and Unblinded Sample-size Recalculation under Parametric

A. Lane Adaptive Designs for Optimum Observed Fisher Information

Zaher Kmail, K. Eskridge Optimal Design for a Causal Structure

**Room VS218**

Goodness-of-Fit and Related Problems

Session organizer & Chair: Simos Meintanis

J. Allison, S.G. Meintanis, J. Ngatchou-Wandji Testing for serial independence

A. Fernandez, A. Cabana, H. Joe, D. Morina, P.Puig Modelling count time series

B. Ebner Goodness of Fit Testing via fixed points of distributional transforms

P.-O. Goffard Goodness-of-fit tests for compound distributions with applications

**Room VS218**

Goodness-of-Fit and Related Problems

Session organizer & Chair: Simos Meintanis

S. Meintanis Goodness-of-Fit Tests with Survival Data

C. Pretorius, JWH Swanepoel Bootstrap confidence bounds: splitting the sample

L. Santana, JWH Swanepoel A nonparametric point estimation technique using

G. Geenens, P. Lafaye de Micheaux, S. Penev The Hellinger dependence mea

Asymptotic Analysis of Complex Systems

Session organizers: Ekaterina Bulinskaya and Elena Yarovaya

Ya. Belopolskaya A stochastic model for the MHD-Burgers system

V. Naoumov, Yu. Gaidamaka, K. Samouylov Analysis of Multicast Queueing Systems

E Yarovaya, E. Ermishkina Simulation of Branching Random Walks on Multidimensional

A. Gross A Nonhomogeneous Risk Model

E. Bulinskaya, B. Shigida The probability of the capital staying above zero long

9:20-11:00

11:30-12:20

12:20-12:45

12:45-13:10

13:10-14:20

14:20-16:00

16:30-18:10

18:10-18:30

**WEDNESDAY****Room VS217**

Recent advances in the computation of optimal experimental designs

Session organizer &amp; Chair: Radoslav Harman

L. Pronzato Design of Experiments, Bayesian Quadrature and Sensitivity Analysis  
S.D. Ahipasaoglu, B. Tan A New Branch and Bound Algorithm for the D-optimal  
N. Gaffke A Quasi-Newton Algorithm for Optimal Approximate Linear Regression  
L. Filova, R. Harman Ascent with Quadratic Assistance for the Construction

coffee break

Room SALA D'ACTES

Meeting of the LOC and SPC

11:30-12:10

12:20-12:45

A. Steland Inference and change detection for high-dimensional time series

12:45-13:10

I.Yu. Malova, A. Berred, S.V. Malov On the interval right censored data with

lunch

**Room VS217**

Methods for Structural Analysis of Complex Data

Session organizer &amp; Chair: Ansgar Steland

H. Manner Testing for Structural Breaks in Factor Copula Models  
N. Lee, Jong-Min Kim Block tensor train decomposition for missing data estimation  
A. Piryatinska, Darkhovsky B. Model-free classification of panel data via the  
Darkhovsky B., Piryatinska A. The  $\epsilon$ -complexity of finite dimensional continuous

coffee break

Chair: B. Darkhovsky

E. Yashchin Gradient Analysis of Markov-type Control Schemes and its Applications  
N. Mause Inference on the Second Moment Structure of High-Dimensional Sparse  
M. Bours Asymptotics for High-Dimensional Covariance Matrices of Factor Models  
J. Noonan, A. Zhigljavsky Approximations of the boundary crossing probabilities

16:30-18:10

19:30-24:00

Conference Dinner, the Bravo Restaurant

**Room VS218**

Algorithms and estimators of stochastic simulation

Session organizer &amp; Chair: A.V. Voytishek

Shipilov N.M., A.V. Voytishek On conditional optimization of the randomized  
Abdrzakova A.R., Voytishek A.V. Computable simulated transformations of  
Lukinov V. Simulation of the interaction of solitons by the Monte Carlo method  
Lotova G.Z. Supercomputer simulation of electron avalanches in gases with

**Room VS218**

Numerical simulation of random fields and processes with applications

Session organizers &amp; Chair: V.A. Ogorodnikov

Ogorodnikov V.A., Khlebnikova E.I., Sereseva O.V. Numerical stochastic modeling  
Ogorodnikov V.A., Khlebnikova E.I., Kargapolova N.A. Monte Carlo simulation of  
Ogorodnikov V.A., Medvyatskaya A.M. Approximate spectral model of periodic  
Prigarin S.M., Zakovryashin A.V. Fast computation and visualization software

Algebra and Combinatorics for statistical modeling

Session organizer &amp; Chair: Fabio Rapallo

R. Fontana, F. Rapallo Aberrations of Orthogonal Arrays with removed runs  
P. Semeraro, E. Di Nardo Symbolic method of cumulants for subordinated Lévy  
G. Varando, E. Riccomagno Algebraic views on classification problems

Thursday

Room VS217

Other talks on statistical tests

9:20-11:00

Session organizer & Chair: L. Salmaso

Arboretti R., Ceccato R., Corain L., Ronchi F., L. Salmaso Multivariate small sample size tests  
L. Corain, L. Salmaso Nonparametric Permutation-based Testing on Multivariate Data  
P. Flores, J. Ocana, T. Sanchez Pretesting Assumptions for the validity of two-sample tests  
V. Svendova, S.A. Herzog, M.G. Schimek Comparing non-parametric bootstrap methods

Room VS218

Coffee break

11:30-13:10

Queueing Models and applications

Session organizer: V. Rykov, Chair: A. Zeifman

V. Rykov On steady state probabilities of renewable systems with Marshallian arrivals  
Ya. Satin, E. Morozov, R. Nekrasova, A. Zeifman, K. Kiseleva, A. Sinitsina, A. D. Rosadi, H. Wahyuni, S. Redjeki Modeling the fair market price of Sukuk in Indonesia  
Chien-Yu Peng, Kun-Hung Lin Optimal Doubling Burn-in Policy Based on Two-Sample Tests

Parametric estimates and solving the problems with random parameters by the method of moments

Session organizer & Chair: O. Soboleva

Soboleva O.N., Epov M.I., Kurochkina E.P. Effective coefficients in the electrodynamics of a plasma  
Mikhailov G.A., Lotova G.Z. New algorithms of Monte Carlo method for inverse problems  
A. Pepelyshev Estimation in continuous time regression models

13:15-13:35

Closing session, Room SALA D'ACTES

lunch

15:30-19:30

Excursion