

# XIIth Applied Stochastic Models and Data Analysis (ASMDA2007) International Conference

## Contributed Sessions (CS)

Session / Room	Date / Time	Contributors	Title
<b>CONTRIBUTED SESSION CS 1</b>			
<b>CS 1</b>	30.05.07: 9.00-10.40	<b>Chair: Ludovic Lebart</b>	<b>Classification</b>
<b>Room 1</b>		Apostolos D. Batsidis and Konstantinos Zografos	Aspects of classification analysis in the presence of monotone missing training samples from elliptical populations
		Kestutis Ducinkas	Statistical classification of the Gaussian random field observation
		Juan Romo	Classifying functional observations
		Manuel Escabias, Ana M. Aguilera, and Mariano J. Valderrama	Alternatives to the estimation of the functional multinomial regression model
		Elena E. Erosheva and Cyrille J. Joutard	The Extended Grade of Membership Mixture Model
<b>CS 1</b>	30.05.07: 9.00-10.40	<b>Chair: Yann Guermeur</b>	<b>Neural Networks</b>
<b>Room 2</b>		Noam Peled and Alon Korngreen	Estimating robustness and parameter distribution in compartmental models of neurons
		Vassilis L. Georgiou, Sonia Malefaki, Philipos D. Alevizos, and Michael N. Vrahatis	Determining Evolutionary Bayesian Probabilistic Neural Network Parameters through Particle Swarm Optimization
		C. Kayadelen, O. Sivrikaya, and F.U. Ozbayoglu	Estimation of Coefficient of Lateral Earth Pressure At-Rest Using Artificial Neural Networks
		F. U. Ozbayoglu, C. Kayadelen, and O. Sivrikaya	Estimation of Compression Index of Soils of the Settle Region of Nigde by Using Artificial Neural Network
		Gulay Tezel, Rahime Ceylan, and Yuksel Ozbay	Neural Classifier with Wavelet Transform and Principal Component Analysis for Classification of EEG Signals
<b>CS 1</b>	30.05.07: 9.00-10.40	<b>Chair: Konstantinos Zografos</b>	<b>Time Series</b>
<b>Room 3</b>		Sahm Kim	Network traffic forecasting based on a class of nonlinear time series models
		Ursula U. Muller, Anton Schick, and Wolfgang Wefelmeyer	Inference for alternating time series
		Danas Zuokas	New tests of heteroskedasticity in linear regression models
		Lynda Atil and Hocine Fellag	Unit Root Test Under Symmetric Contaminated Innovations Small Sample Case
		K. Orfanogiannaki, D. Karlis and G.A. Papadopoulos	Application of Poisson Hidden Markov Models on Foreshock Sequences: The Cases of Samos, October 2005, And Zakynthos, April 2006, Earthquakes
<b>CS 1</b>	30.05.07: 9.00-10.40	<b>Chair: George M. Tsaklidis</b>	<b>Simulation/ Fuzzy</b>
<b>Room 4</b>		S. Khan Mohammadi	Modeling and Simulation of an Intelligent Distributor System in MCSM production Line
		S. Sardar Donighi, S. Khan Mohammadi	Fuzzy reliability using Beta distribution as dynamical membership function
		Gopal Chaudhuri	On the Availability of a Coherent System
		Tomi Helin, Hannu Koivisto and Juuso Rantala	Using Probabilistic Fuzzy Rules to Predict Price-Demand Dependence
		S. Khan Mohammadi	Modeling of Intelligent Fuzzy Distributor System in MCSM production Line

<b>CS 1</b>	30.05.07: 9.00-10.40	<b>Chair: George Baourakis</b>	<b>Finance, Economy and Production</b>
<b>Room 5</b>		Ritab Al-Khouri and Muna Flaih Alabed	The Pattern of Intraday Liquidity in Emerging Markets: The Case of in Amman Stock Exchange
		Aldo Corbellini, Lisa Crosato, Piero Ganugi and Marco Mazzoli	Fitting Pareto II Distribution on Panel Data of Quoted and Unquoted Firms
		Hiroaki Mohri	A Combined Analysis of Game Theory and Stochastic Process for Financial Securities
		Stelian Stancu and Gabriela Sava	The Econometric Modelling of the Foreign Trade and its Role over the Economic Growth, Evolution Scenarios
		Jorge Caiado and Nuno Crato	A GARCH-based method for clustering of financial time series: International stock markets evidence

<b>CONTRIBUTED SESSION CS 2</b>			
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<b>CS 2</b>	31.05.07: 9.00-10.40	<b>Chair: Jérôme Pagès</b>	<b>Data Analysis</b>
<b>Room 1</b>		Julien Ah-Pine and Jean-Fran,cois Marcotorchino	Statistical, geometrical and logical independences between categorical variables
		Marie Chavent, Herve Guegan, Vanessa Kuentz, Brigitte Patouille, and Jerome Saracco	Pollution sources detection via principal component analysis and rotation
		Marie de Tayrac, Sebastien Le, Marc Aubry, Francois Husson, and Jean Mosser	Integrating 'omics' data sets and biological knowledge: Multiple Factor Analysis as a powerful strategy
		Luljeta Hajderllari, Periklis Drakos, Irene Daskalopoulou, Anastasia Petrou	Data Analysis in Regional Development
		Tõnu Kollo	Shifted Laplace Distribution - a Heavy Tailed Data Model

<b>CS 2</b>	31.05.07: 9.00-10.40	<b>Chair: Pakavadi Sirirangsi</b>	<b>Statistics and Data Analysis</b>
<b>Room 2</b>		Christos Koukouvinos and Kalliopi Mylona	A Comparative Study on Construction Methods of Supersaturated Designs and their Statistical Analysis
		Pakavadi Sirirangsi	Statistical Analysis on Mobile Applications among City People: A Case of Bangkok, Thailand
		Ioannis Dimotikalis and Christos Skiadas	Clustering Using Principal Components and Fuzzy Logic
		Christian Mauceri and Ioannis Kanellos	Interpretative data analysis: when semantics makes deflect the number. The case of large-scale textual corpora
		Fadhilah Y, Zalina MD, Nguyen V-T-V, Zulkifli Y	Evaluation of the Neyman-Scott Rectangular Pulse (NSRP) Model in Modelling the Hourly Rainfall Series

<b>CS 2</b>	31.05.07: 9.00-10.40	<b>Chair: David Perry</b>	<b>Queing Theory</b>
<b>Room 3</b>		Antonis Economou	Pricing and equilibrium behavior for a Markovian queue with server vacations
		Smail Adjabi and Karima Lagha	Performance evaluation of a tandem queueing network
		Antonio Gomez-Corral	A.B. Clarke's tandem queue revisited. Analysis of sojourn times
		Stella Kapodistria	Performance evaluation and pricing of a queueing system with synchronized services and setup times
		Senna Jeyakumar	Steady state analysis of a MX/G/1 queue with state dependent service with multiple vacations

<b>CS 2</b>	31.05.07: 9.00-10.40	<b>Chair: Panagiotis Vassiliou</b>	<b>Markov Processes / Estimation</b>
<b>Room 4</b>		Samuel Blanquart and Nicolas Lartillot	Modeling Protein Evolution with a Non-stationary Mixture of Markovian Processes of Substitution
		Khaled Khaldi	Markov property of the solution of the generalized stochastic equations
		Abdeslam El Moudden	A bootstrap Gibbs measure estimation
		Pal Rakonczai and Andras Zempleni	Copulas and goodness of fit tests
<b>CS 2</b>	31.05.07: 9.00-10.40	<b>Chair: Nikolaos Limnios</b>	<b>Semi- Markov Processes</b>
<b>Room 5</b>		Jérôme Lapuyade-Lahorgue and Wojciech Pieczynski	Partially Markov models and unsupervised segmentation of semi-Markov chains hidden with long dependence noise
		Mohamed Ben Mabrouk and Wojciech Pieczynski	Unsupervised segmentation of random discrete data using triplet Markov chains
		Fredrik Stenberg	Convergence of option rewards for exponential Levy type price processes controlled by semi-Markov indices

<b>CONTRIBUTED SESSION CS 3</b>			
<b>CS 3</b>	31.05.07: 12.00-13.40	<b>Chair: Mark Brown</b>	<b>Brownian</b>
<b>Room 1</b>		Doncho S. Donchev	Brownian motion hitting probabilities for general two-sided square-root boundaries
		Boris L. Rozovsky	A filtering approach to tracking volatility from prices observed at random times
		Remi Leandre	Chan-Paton factors for Brownian open strings
<b>CS 3</b>	31.05.07: 12.00-13.40	<b>Chair: Vassily Voinov</b>	<b>Parametric and Semi-Parametric</b>
<b>Room 2</b>		Vaida Bartkute and Leonidas Sakalauskas	Three parameter estimation of the Weibull distribution by order statistics of noncensored sample
		Wenceslao Gonzalez Manteiga, Cedric Heuchenne and Cesar Sanchez Sellero	Parametric Conditional Mean and Variance Testing with Censored Data
		Katherine Davies	Statistical Behaviour of a Spatial Renewal Process
		Reem Al-Jarallah	Comparison of Parametric and Semi-parametric Modeling of Measurement Error Distribution
		Marek Brabec, Ondrej Konar, Marek Maly, Emil Pelikan, Jiri Vondracek	Semiparametric Modeling for Standardized Load Profiles and Various Balancing Computations
<b>CS 3</b>	31.05.07: 12.00-13.40	<b>Chair: Narayanaswamy Balakrishnan</b>	<b>Inference / Correlation / Data Analysis</b>
<b>Room 3</b>		Angela Montanari and Cinzia Viroli	Skew Normal Factor Analysis
		James Freeman	Inference for Binomial Changepoint Data
		Mohamed Saidane and Christian Lavergne	Learning and Inference in Switching Conditionally Heteroscedastic Factor Models Using Variational Methods
		Li. Feng. Zhang, Quan. Min. Zhu and Ashley Longden	Correlation tests based NARMAX data smoother validation
		Martin Vojtek and Evzen Kocenda	An Empirical Study of Default Predictors for Retail Clientele in the Czech Republic

<b>CS 3</b>	31.05.07: 12.00-13.40	<b>Chair: Larisa Afanasieva</b>	<b>Gaussian / Random Graphs</b>
<b>Room 4</b>		Nikos C. Sagias and George K. Karagiannidis	Products and Ratios of Two Gaussian Class Correlated Weibull Random Variables
		S. Gonzalez, M.M. Rueda, and S.Castillo	Random imputation method based on a predictive estimator
		Marianna Bolla	Noisy random graphs and their Laplacians
		Algimantas Aksomaitis and Laura Pinkevičiūtė	The estimation of the convergence rate on the transfer theorem for max scheme
		Dimitrios I. Bagkavos, Aglaia Kalamatianou, and Dimitrios Ioannides	Kernel based confidence intervals for survival function estimation
<b>CS 3</b>	31.05.07: 12.00-13.40	<b>Chair: Gerard Govaert</b>	<b>Distributions, Models and Algorithms</b>
<b>Room 5</b>		Gerard Govaert and Mohamed Nadif	Latent Block Model for Contingency Table Comparison of different Approaches
		Christos Kitsos	The SPRT for the Poisson Process
		Yuri Paramonov and Janis Andersons	Extended Weakest Link Distribution Family
		Rafael Perez-Ocon	A system maintained by imperfect and perfect repairs under phase-type distributions
		Veniamin A. Bogdanovich and Aleksey G.Vostretsov	Asymptotically robust algorithms for detection and recognition of signals

<b>CONTRIBUTED SESSION CS 4</b>			
<b>CS 4</b>	31.05.07: 15.00-16.40	<b>Chair: Ping Shing Chan</b>	<b>Non- Parametric</b>
<b>Room 1</b>		Olivier Lopez and Valentin Patilea	Synthetic data based nonparametric testing of parametric mean-regression models with censored data
		Pascal Lavergne and Valentin Patilea	Powerful nonparametric checks of quantile regressions
		Jan Kolacek	On boundary correction in kernel estimation of ROC curves
		Anamarija Borstnik Bracic, Edvard Govekar and Igor Grabec	Statistical modeling of laser welding melt pool
		Adriana Cornea	Refined bootstrap of the mean of random variables with infinite variance
<b>CS 4</b>	31.05.07: 15.00-16.40	<b>Chair: Véronique Cariou</b>	<b>Image Analysis / Data Analysis / Experiments</b>
<b>Room 2</b>		Véronique Cariou and Dominique Bertrand	On the use of SOM to analyze spectral data
		Giovanni Pistone and Grazia Vicario	Random Generation of Designs in Computer Experiments
		Fahima Al-Awadhi	Three Dimensional Statistical Image Analysis and Confocal Microscopy
		Goran Damljanovic	Better proper motions accuracy for stars with Hipparcos satellite and ground-based observations
		Caroline Bernard-Michel, Sylvain Doute, Laurent Gardes and Stephane Girard	Estimation of Mars surface physical properties from hyperspectral images using the SIR method
<b>CS 4</b>	31.05.07: 15.00-16.40	<b>Chair: Christos H. Skiadas</b>	<b>Statistics and Society</b>
<b>Room 3</b>		Somesh Kumar Mathur	Indian IT industry: a data envelopment analysis
		Anna Veleva	An educational technology for the formation of transcendental mental activity
		A. J. Saez, J. Rodriguez, M. J. Olmo and A. Conde	Analysis of overdispersion in the academic pass rates of the University of Jain
		Lidia Cristea, Dan Stefan Gogoncea and Enona Cristea	Fuzzy functions for technical Higher Education
		George S. Atsalakis, Christos H. Skiadas, Ilias Braimis	Probability of trend prediction of exchange rate by ANFIS

<b>CS 4</b>	31.05.07: 15.00-16.40	<b>Chair: Chris Caroni</b>	<b>Distributions</b>
<b>Room 4</b>		George Haiman and Cristian Preda	A new method of estimation the distribution of one and two-dimensional scan statistics
		Jose Rodriguez Avi, Antonio Conde Sanchez, Antonio Jose Saez-Castillo and Ma Jose Olmo Zimenez	An application of the extended Waring distribution to model count variables
		Zdenek Fabian	Estimation of simple characteristics of samples taken from the skewed and heavy-tailed distributions
		Maria del Carmen Segovia	Existen maintained by imperfect and perfect repairs under phase-type distributions
		Leda Minkova	Polya-Aeppli distribution of order k
<b>CS 4</b>	31.05.07: 15.00-16.40	<b>Chair: Luigi Grossi</b>	<b>Statistical Applications in Socioeconomic Problems (I)</b>
<b>Room 5</b>		I.O. Kitov, O.I. Kitov, and S.A. Dolinskaya	Inflation as a function of labor force change rate: cointegration test for the USA
		Jiri Neubauer	Cointegration Analysis of Civil and Military Inflation
		Cécile Hardouin	Dumping influence on a non iterative dynamics
		Luigi Grossi, Giorgio Gozzi	Plant turnover and labor productivity growth in the Italian mechanical sector
		Marsela Vaska, Yiorgos Gadanakis, Periklis Drakos, George Baourakis and Christopher Ritson	Consumer perceptions and behavior towards organic and low-input foods- (Greek focus group)
<b>CS 4</b>	31.05.07: 15.00-16.40	<b>Chair: Zbigniew S. Szewczak</b>	<b>Processes / Operators / Hamiltonians</b>
<b>Room 6</b>		Zbigniew S. Szewczak	ARCH processes and fair games
		Céline Turbillon, Jean-Marie Marion, and Besnik Pumo	Estimation of the moving-average operator in a Hilbert space
		Abdul-Wali Ajlouni, Bassam Joudeh, and Belal Salameh	Free Particle in a Bounded Volume in Space, with Dissipation (Particle in a box)
		Halim Zeghdoudi and Hacene Boutabia	Spectral gap inequalities for a colored disordered lattice gas in particular case
		A. A. Mahasneh	Free Particle in a Finite Potential Well, with Dissipation
<b>CS 4</b>	31.05.07: 15.00-16.40	<b>Chair: D. Silvestrov</b>	<b>Risk Measure/Martingale/Manifolds and Dimensions</b>
<b>Room 7</b>		Sotirios Sabanis	A note on the q-optimal martingale measure
		Anna Jaskiewicz	Average optimality for risk-sensitive control with general state space
		Georgios Psarrakos	Some monotonicity results for the severity of ruin in the Sparre Andersen risk model
		S. I. Nada	A counter example: Eggplant Space

<b>CONTRIBUTED SESSION CS 5</b>			
<b>CS 5</b>	31.05.07: 17.40-19.40	<b>Chair: Jurg Ott</b>	<b>Statistical Applications in Health and Genetics</b>
<b>Room 1</b>		Jurg Ott	Multiple Comparison Issues in Genome-wide Genetic Case-Control Studies
		Simon Rosenfeld	Stochastic Cooperativity in High-Dimensional Nonlinear Dynamics of Genetic Regulatory Networks
		Maela Kloareg and David Causeur	Improving type II error rates of multiple testing procedures by use of auxiliary variables: Application to microarray data
		Jobu Watanabe and Hiraoki Mohri	A Stochastic and Optimization Analysis for a Network on Activation in Human Brain
		Radu Rugescu	Increased Information Retrieval from Statistical Distributions by Traveling Bin Histograms

<b>CS 5</b>	31.05.07: 17.40-19.40	<b>Chair: Gilbert MacKenzie</b>	<b>Sampling / Optimization</b>
<b>Room 2</b>		Werner Sandmann	Applicability of Importance Sampling to Coupled Molecular Reactions
		Karim Benhenni and Mustapha Rachdi	Bispectrum estimation for a continuous-time stationary processes from random sampling
		Nguyen Huu Thong, Tran Van Hao	Search via Probability Algorithm for Engineering Optimization Problems
		Gilbert MacKenzie	Model selection for Frailty Structures
		Zorica Stanimirovic	Solving the Capacitated Single Allocation Hub Location Problem Using Genetic Algorithm
<b>CS 5</b>	31.05.07: 17.40-19.40	<b>Chair: Sally McClean</b>	<b>Statistical Applications in Health</b>
<b>Room 3</b>		J. Nouri, A. Azadeh and Mohammad Fam	Presenting a model for measuring integrated Health, Safety, Environment and Ergonomic system performance
		Ivan De Mitri	Implementing Computer Assisted Detection systems for the analysis of mammograms, lung CT scans, and brain PET and NMR images
		V. Antonov, A. Fedulin, S. Nosyrev and A. Kovalenko	Critical Condition in Human. New Approach To The Entropy Based Technology of Definition
		Rodica Strungaru, Sever Pasca, Mihaela Ungureanu and Alina Oprea	Automated Medical Imaging Diagnosis Using Bayesian Networks
		Karl Mosler and Lars Haferkamp	A comparison of recent procedures in Weibull mixture testing
		Augustin Prodan	Stochastic Modelling and Simulation in Health Care, Patient Monitoring and Medical Education
<b>CS 5</b>	31.05.07: 17.40-19.40	<b>Chair: Steven Haberman</b>	<b>Insurance</b>
<b>Room 4</b>		Maryna Androshchuk	The Estimation of Ruin Probability of Insurance Company in the Model with Investments
		Miroslav Dohnal, Anna Putnova, and Jii Konen	Qualitative interpretation of stochastic Black-Scholes model
		Orhan Erdem	Implementing Mortgage Insurance in Emerging Economies
		Tamas Falukozy, Ildiko Ibolya Vitez and Miklos Arato	Stochastic models for claims reserving in insurance business
		Ildikó Vitéz	Location as risk factor: Spacial analysis of an insurance data-set
		Gaida Pettere	Stochastic risk capital model for insurance company
<b>CS 5</b>	31.05.07: 17.40-19.40	<b>Chair: Mireille Bardos</b>	<b>Statistical Applications in Economy and Production</b>
<b>Room 5</b>		Carlo Amati, Francisco Barbaro, Valentina Bravi, M. Alessandra Guerrizio, and Francesca Spagnolo	A forecasting system for the expenditure of public investments
		Eva Ferreira, Javier Gil-Bazo and Susan Orbe	Nonparametric Estimation of Time-varying Market Prices of Risk
		Alessandro Marchesiani and Pietro Senesi	Real Money Balances, Prices and Efficiency in a Monetary Union
		Samit Paul and Andrew Barnes	Application of Extreme Value Theory to Economic Capital Estimation
		Gülgün Özkan, Şükran Yalpir and Osman Uygunol	An Investigation on the Price Estimation of Residable Real-Estates by Using Artificial Neural Network and Regression Methods
		Sant Sharan Mishra	Price determination for an EOQ model for deteriorating items under perfect competition

<b>CS 5</b>	31.05.07: 17.40-19.40	<b>Chair: Ekaterina Bulinskaya</b>	<b>Multivariate Distributions / Models and Modeling</b>
<b>Room 6</b>		George Kouvaras and George Kokolakis	Random Multivariate Multimodal Distributions
		Konstantinos Zografos	Information theoretic descriptive measures for multivariate distributions: The elliptic distribution case
		Harald Hruschka	A heterogeneous flexible multinomial probit model based on a neural net extension
		Loick Lhote	Number of frequent patterns in random databases
		Illia Horenko	Dimension reduction and stochastic model identification with hidden Markov Models
		Aneel Kanwer	Exploring Time Variation in Betas in Pakistan
<b>CS 5</b>	31.05.07: 17.40-19.40	<b>Chair: Natalya I. Chalisova</b>	<b>Statistical Applications in Biosciences</b>
<b>Room 7</b>		N. I. Chalisova, A.A. Chalisova, G.Haase, A.N.Zakutskii, S.V.Filippov, P.N.Zezyulin	Frequency of Occurrence of the Active Amino Acids in Different Tissue Cultures
		N. I. Chalisova, A. N.Zakutskii, A. I. Aniskina, G.Haase	Effect of Amino Acids on Cell Proliferation and Protein p53 Expression in Organotypic Culture of Lymphoid Tissue
		Natalya Chalisova and Vladimir Rykov	The Statistical Analysis of the Explants Growth Zone in the Organotypic Tissue Culture
		Włodzimierz Klonowski, Robert Stepień, Marek Darowski, Maciej Kozarski	Chaotic Data Analysis and Hybrid Modeling for Biomedical Applications
		Tuncay Çağlar	Physics of randomness and regularities in biology: multiplicative noise and fragmentation
<b>CS 5</b>	31.05.07: 17.40-19.40	<b>Chair: Leonidas L. Sakalauskas</b>	<b>Bayesian Analysis</b>
<b>Room 8</b>		Javier Cano	Bayesian Reliability and Availability Analysis for Hardware Systems described through Continuous Time Markov Chains
		TaChen Liang and Wen-Tao Huang	Empirical Bayes Estimations for Uniform Distribution Based on Random Censored Data
		Leonidas L. Sakalauskas	On Bayes Analysis of Small Rates
		Janos Gyarmati-Szabo and Laszlo Markus	Bayesian analysis of belatedly reported claims in insurances
		Sorin Moga and Alexandru Isar	SONAR Image Denoising Using a Bayesian Approach in the Wavelet Domain
		Masoud Karimlou, Gholamreza Jandaghi ,Rory Wolfe , Andrew Forbes,	Comparison of Bayesian and Classical Estimation Methods of Logistic Regression Parameters with Missing Covariates

### CONTRIBUTED SESSION CS 6

<b>CS 6</b>	01.06.07: 9.00-10.40	<b>Chair: Takis Papaioannou</b>	<b>Regression (I)</b>
<b>Room 1</b>		Alexander Andronov	On Nonparametric Interval Estimation of a Regression Function Based on the Resampling
		Alessandra Durio and Ennio Davide Isaia	Clusters Detection in Regression Problems: the Integrated Square Error Approach
		Leandro Pardo and Nirian Martín	Leverage Cells in Multinomial Loglinear Models: An approach based on Renyi's Divergence measure



<b>CS 6</b>	01.06.07: 9.00-10.40	<b>Chair: Diem Ho</b>	<b>Statistical Applications in Socioeconomic Problems (II)</b>
<b>Room 2</b>		Iris Wang	When are non-experimental estimates close to experimental estimates? Evidence from a study of summer job effects in Sweden
		Jacques Sau, Nour-Eddin El Faouzi, Anis Ben Aissa, and Olivier de Mouzon	Particle filter-based real-time estimation and prediction of traffic conditions
		David and Marija Bogataj	Measuring a risk in reverse logistics described in frequency domain
		Shobhit Kumar Gupta and Prateek Diwan	Pricing of Interest Rate Derivatives and Exotic Options in Indian Context – using Nelson-Siegel method to model the ZCYC (Zero-coupon yield curve)
		Nadia Belhaj Hassine-Belghith and Rym Ben Ayed-Mouelhi	Prosuctivity and Product Quality: Evidence from Agricultural Products in South Mediterranean Countries
<b>CS 6</b>	01.06.07: 9.00-10.40	<b>Chair: Karl Mosler</b>	<b>Distributions and Processes</b>
<b>Room 3</b>		Jayakumar Kuttan Pillai	Tailed Distributions and Processes
		Peter Hall and Nader Tajvidi	Permutation tests for equality of distributions in high-dimensional settings
		Oleksandr Zaihraiev and Agnieszka Podraza-Karakulska	On estimation of the shape parameter of the gamma distribution
		Tewfik Kernane	On the Stability of Queues with Negative Arrivals
		Mohamed Hassan and Keh-Shin Lii	Mixture Transition Distribution Models with Poisson-Generalized gamma conditionals (MTDPG)
<b>CS 6</b>	01.06.07: 9.00-10.40	<b>Chair: Alexander Andronov</b>	<b>Regression (II)</b>
<b>Room 4</b>		Gerhard Gillmann and Christoph E Minder	A Graphical Approach To Model Checking In Logistic Regression
		Y. Kamarianakis, H. Feidas, G. Kokolatos, N. Chrysoulakis, and V. Karatzias	Validating remotely sensed rainfall estimates by using nonlinear mixed models and geographically weighted regression
		Jang Schiltz	Partial least squares (PLS) regression for qualitative variables
		Piyush Singh and Mayank Jain	Pricing of index options using Stochastic implied volatility trees
		A. P. Kuttykrishnan	First Order Autoregressive Asymmetric Laplace Process
<b>CS 6</b>	01.06.07: 9.00-10.40	<b>Chair: Mariano J. Valderrama</b>	<b>Dynamic Systems / Forecasting</b>
<b>Room 5</b>		Tatjana Lange	A principle of structure selection for models of dynamic systems
		Mariano J. Valderrama	A functional dynamic model with intervention variables for pollen data
		Apostolos N. Giovanis and Christos H. Skiadas	Assessing the Importance of Tourism External Information Sources in the Formulation of Domestic vs. Non Domestic Vacation Plans
		Eugene Kopytov and Diana Santalova	Application of the single index model for forecasting of the inland conveyances
		Arsteidis Meletiou	Chaotic Models in Data Mining Methods Applied to Libraries' Qualitative Indicators
<b>CONTRIBUTED SESSION CS 7</b>			
<b>CS 7</b>	01.06.07: 12.00-13.40	<b>Chair: Panagiotis Vassiliou</b>	<b>Stochastic Processes and Models</b>
<b>Room 1</b>		Giuseppina Albano and Virginia Giorno	A bicomportamental stochastic model in tumor growth
		Carlos Rivero	Stochastic approximation algorithm in linear models with grouped data
		Etienne Cuvelier and Monique Noirhomme-Fraiture	An approach to Stochastic Process using Quasi-Arithmetic Means
		Jerzy K. Filus and Lidia Z. Filus	A stochastic model of reliability of systems with continuously dependent components
		Paulius Miskinis	The quantum generator of translations in a fraction-dimensional manifold



<b>CS 7</b>	01.06.07: 12.00-13.40	<b>Chair: Raimondo Manca</b>	<b>Demographic Modeling</b>
<b>Room 2</b>		Irina Pribytkova	Cartographical Modeling as a statistical method for monitoring of a spatial behaviour of population
		K.K. Singh, Neeraj Pandey, and Abhishek Gautam	A Probability Model for Describing the Distribution of Child Death and its Application
		Vincenzo Capasso	On the evolution equations of mean geometric densities for a class of space and time inhomogeneous stochastic birth-and-growth processes
		Charilaos Skiadas, George Matalliotakis, and Christos H. Skiadas	A quadratic health state function and the related density function for life table data
		Kunasekaran Gopalakrishnan	Birth, Death-processes and their applications to demographic problems

<b>CS 7</b>	01.06.07: 12.00-13.40	<b>Chair: Dimitrios Sotiropoulos</b>	<b>Statistical Applications in Environment</b>
<b>Room 3</b>		Malgorzata Kucharek and Wiktor Treichel	Assessment of groundwater quality monitoring network based on information theory
		Laszlo Markus	Jointly generated conditionally heteroscedastic innovations for simultaneous modelling of river flows
		G. Tzavelas and A.G. Paliatsos	Analysis of extreme rainfall events in Athens
		Evgenia Bardeeva and N.G. Patyk-Kara	GIS as an instrument for placer-bearing regions studying

<b>CS 7</b>	01.06.07: 12.00-13.40	<b>Chair: Jose Blanchet</b>	<b>Monte Carlo Methods</b>
<b>Room 4</b>		Ranjana Abhang	Monte Carlo Methods in the Study of Dynamics of Physical Models by Computer Simulations
		Marc Joannides, Irene Larramendy-Valverde, and Vivien Rossi	Monte Carlo Observer for a Stochastic Model of Bioreactors
		El Faouzi Nour-Eddin	Sequential Monte Carlo for Real time Traffic Condition Estimation and Prediction
		Robin Lundgren	Optimal Stopping Domains for Discrete Time Knock Out American Options
		Nityanand Misra, Bharat Kodase, and Malay Bhattacharyya	MaxVaR for Heteroskedastic and Leptokurtic Forex Returns

<b>CS 7</b>	01.06.07: 12.00-13.40	<b>Chair: Manolis Christodoulou</b>	<b>Statistical Applications in Computers / Software</b>
<b>Room 5</b>		Marco Burkschat	Counting Process Models in Software Reliability
		Gaelle Darnis-Rebec and Genevieve Nihoul	A multicriteria decision system for an automatic recognition of electrical devices from patterns in load curves
		Lorenzo Fattorini	Performing Horvitz-Thompson estimation in complex sampling schemes: a computer-intensive perspective
		Jana Kalikova	Analysis of data processors in integrated information system
		Guennadi Andrianov	A generic approach to the uncertainty treatments : an unifying approach, SW and show case

<b>CONTRIBUTED SESSION CS 8</b>			
<b>CS 8</b>	01.06.07: 15.00-17.00	<b>Chair: Ivan Nourdin</b>	<b>Gaussian / Random</b>
<b>Room 1</b>		Enzo Orsingher	Random Motions at finite velocity in Non-Euclidean spaces
		Vladimir Rykov and Dmitry Efrosinin	Degradation models with random life resources
		Jeong-Soo Park, Han-Me-UI Kim, and Hyun-Sik Hwang	A Model-based Clustering Algorithm Using Gaussian Processes
		Wai Ip	Estimation of parameters of interest in random effect growth curve models
		Laurent Modan	Some Remarks About Random Graphs

<b>CS 8</b>	01.06.07: 15.00-17.00	<b>Chair: Ludovic Lebart</b>	<b>Clustering</b>
<b>Room 2</b>		Liviu P. Dinu and Denis Enachescu	Languages Similarity: Measuring and Testing
		Liviu P. Dinu and Denis Enachescu	On clustering Romance languages
		Miguel Juarez	Model-based clustering of non-Gaussian panel data
		T.V. Le, N. Kabachi, and M. Lamure	A clustering method associated pretopological concepts and k-means algorithm
		Hugo Zanghi	Fast on-line Graph Clustering via Erdős-Régnyi Mixture
		Giannoula Florou	Clustering data with time series variables
<b>CS 8</b>	01.06.07: 15.00-17.00	<b>Chair: S. Zacks</b>	<b>Reliability</b>
<b>Room 3</b>		Anatoli I. Michalski	Reliability problems and longevity analysis
		Belhadj Boucham	Moisture concentration effect on the reliability of a Graphite/Epoxy plates under variable climatic conditions
		Chin Man Mok, Armen Der Kiureghian, and Nicholas Sitar	Reliability Analysis of Groundwater Models
		Chin Man Mok, Nisai Wanakule, and Miao Zhang	A Reliability-Based Stochastic Optimization Model For Managing Water Supply Operation
		Makram Krit	Arithmetic Reduction of Intensity and Age models with bathtub failure intensity
		Makram Krit	Brown-Proschan imperfect repair model with bathtub failure intensity
<b>CS 8</b>	01.06.07: 15.00-17.00	<b>Chair: V. Voinov</b>	<b>Statistics / Distributions</b>
<b>Room 4</b>		Petros S. Bithas and Theodoros A. Tsiftsis	Statistics of Correlated Generalized Gamma Variates
		Petr Jizba	Generalized statistics and the option pricing formula
		Petros S. Bithas, Nikos C. Sagias, Theodoros A. Tsiftsis, and George Karagiannidis	Distributions Involving Correlated Generalized Gamma Variables
		Velo Suthar	Statistical Model for the Identification of Factors Using the Binary Data
<b>CS 8</b>	01.06.07: 15.00-17.00	<b>Chair: M. Broniatowski</b>	<b>Statistics / Kernels / Modeling</b>
<b>Room 5</b>		Jiri Zelinka	Kernel estimates of hazard function: iterative method for bandwidth selection
		Sonia Migliorati and Andrea Ongaro	Standard packages outputs when n is large: when and how should they be adjusted?
		Ramon Gutierrez, Concepcion Roldan, Ramon Gutierrez-Sanchez, and Jose M. Angulo	Likelihood Ratio Tests and Applications in 2D Lognormal Diffusions
		Kees Van Montfort	Estimating structural equation models with non-normal variables
<b>CS 8</b>	01.06.07: 15.00-17.00	<b>Chair: Nicolas Farmakis</b>	<b>Statistical Applications in Economy and Production</b>
<b>Room 6</b>		Nicolas Farmakis and Mavroudis Eleftheriou	Continuous Sampling Plan under an acceptance cost of linear form
		Elena G. Koleva and Ivan N. Vuchkov	Multiresponse Robust Engineering: Industrial Experiment Parameter Estimation
		Hassan Assilian, Mehran Ghalehnovi and Seyed Bagher Mortazavi	Safety analysis of Control room Operator's Human Error with HEART Technique in a Petrochemical Plant
		Bernard F. Lamond	A Dynamic Programming Model of a Machine Tool in Flexible Manufacturing
		Luca Di Gennaro	The Ehrenfest fleas and economic growth theory
		Avi Messica	Valuation of risky private equity investments

<b>CS 8</b>	01.06.07: 15.00-17.00	<b>Chair: Laurent Mazliak</b>	<b>Stochastic Processes and Equations</b>
<b>Room 7</b>		Juho Kannianen	Cause of Stock Return Stochastic Volatility: Query by Way of Stochastic Calculus
		Romeo Negrea	On a class of backward stochastic differential equations and applications to the stochastic resonance
		Konstantin Borovkov	Stochastic difference equations and growing annuities under stochastic interest rates
		Maksim M. Vaskouski	On the existence of weak solutions of delay stochastic differential equations
		Nicholas E. Frangos, Spyridon D. Vrontos, and Athanasios N. Yannacopoulos	Linear forward-backward stochastic differential equations driven by fractional Brownian motion: Applications in economics
		Mehmet Merdan	On the behavior of HTLV-1 dynamical models of stochastic effect
<b>CS 8</b>	01.06.07: 15.00-17.00	<b>Chair: Philippe Lenca</b>	<b>Chaotic / Fractal</b>
<b>Room 8</b>		Anna Soos	Stochastic Fractal Interpolation Function and its Applications to Fractal Analysis of Normal and Pathological Body Temperature Graphs by Children
		Miroslav Dohnal, Anna Putnova and Toma Vicha	Business Ethics - Common Sense Analysis Using Lorenz Related Chaotic Models
		Gianni D'Addio, A. Accardo, GM Corbi, N. Ferrara and F. Rengo	Fractal analysis contains relevant information related to heart rate variability dynamics of normal and pathological subject
		<b>Chair: Philippe Lenca</b>	<b>Data Mining</b>
		Paola Di Giacomo and Leonardo Bocchi	Data Mining Algorithms for Adverse Drug Reaction Signaling
		Vasilis Aggelis	The Lamp Example - Impact of Human Factor in KRIOS model
		Sami Äyramo, Tommi Karkkainen, and Kirsi Majava	Robust refinement of initial prototypes for partitioning-based clustering algorithms
<b>PS</b>	31.05.07: 17.40-19.40	<b>POSTER SESSION</b>	
		Massimiliano Pastore, Luigi Lombardi, and Francesca Mereu	Effects of malingering in self-report measures: A scenario analysis approach
		Teresa Rivas-Moya	The effect of Agreement Expected by Chance on some 2x2 agreement indices
		Sena Baskan, Pemra Doruker and Burak Alakent	Time Series Analysis of Protein Dynamics in Free and Bound Forms
		D'Addio G, Accardo A, Corbi GM, Ferrara N, Rengo F	Fractal analysis contains relevant information related to heart rate variability dynamics of normal and pathological subject
		Juan Eloy Ruiz-Castro	A discrete redundant system subject to different types of failures
		Petruta Mihai, Mihaela Matei, MihaiO.Popescu	Mathematical model for the forecast of the electrical energy consumption
		Gunther Haase and Olga Eckert	Amino-Acids in the treatment of chronic infections and tumorcases
		Nan A Hwang, Han Me Ur Kim, Jeong Soo Park	Extremes of daily rainfall in South Korea
		Marie Chavent and Jerome Saracco	Distribution-free and link-free estimation for a multivariate semiparametric sample selection model
		N. Chalisova, G. Haase and V. Rykov	Statistical analysis of the Amino Acids effect on the Lymphoid Tissue Culture