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

Special and Invited Sessions (SI)

Session / Room	Date / Time	Contributors	Title
SPECIAL AND INVITED SESSION SI 1			
SI 1	29.05.07: 12.00-13.40	**Narayanaswamy Balakrishnan, Canada**	**Reliability and Inference**
Room 1		Udo Kamps (Technical University of Aachen, Germany)	Statistical Inference for Sequential k-out-of-n-Systems
		Eric Beutner (Technical University of Aachen, Germany)	Comparing nonparametric estimators for sequential k-out-of-n systems
		Ping Shing Chan	Optimal Allocations for extreme-value regression under Type II censoring
SI 1	29.05.07: 12.00-13.40	**Ludovic Lebart, France and Mónica Bécue-Bertaut, Spain**	**Analysis of Textual Data**
Room 2		Ramón Álvarez, Olga Valencia and Mónica Bécue	Assessing the stability of supplementary elements on principal axes maps through bootstrap resampling. Contribution to interpretation in textual analysis
		Simona Balbi and Michelangelo Misuraca	A Doubly Projected Analysis for Lexical Tables
		Mónica Bécue-Bertaut, Karmele Fernandez-Aguirre, and Juan I. Modrono-Herran	Analysis of a mixture of closed and open-ended questions in the case of a multilingual survey
		Ludovic Lebart	Confidence areas for planar visualizations through partial and procrustean *bootstrap,* with application to textual data
SI 1	29.05.07: 12.00-13.40	**Nikolaos Limnios, France and Vlad Stefan Barbu, France**	**Semi-Markov Processes and Applications**
Room 3		Sonia Malefaki and George Iliopoulos, Greece	An application of the theory of semi-Markov processes in simulation
		Margarita Karaliopoulou, Greece	Discrete time semi-Markov processes and applications in word occurrences
		Samis Trevezas, France and Nikolaos Limnios, France	Maximum likelihood estimation for general hidden semi-Markov processes with backward recurrence time dependence
		Vlad Stefan Barbu and Nikolaos Limnios	Estimation of Hidden semi-Markov Models
SI 1	29.05.07: 12.00-13.40	**Raimondo Manca, Italy and Jacques Janssen, Belgium**	**Stochastic Models for Insurance**
Room 4		Mariarosaria Coppola, Emilia Di Lorenzo, Albina Orlando, and Marilena Sibillo	Measuring demographic uncertainty via actuarial risk indexes
		Pierre Devolder	Optimal Pension Funding and Investment in a Financial and Demographic Stochastic Model
		Giuseppe Di Biase, Jacques Janssen, and Raimondo Manca	A Non-Homogenous Continuous Time Semi-Markov Model for the study of Accumulated Claim Process
		Marco Scarsini	Simpsons paradox for the Cox model
SI 1	29.05.07: 12.00-13.40	**Yann Guermeur, France**	**Suprvised Prediction with Neural Networks and SVM**
Room 5		Yoshihiro Yamanishi and **Jean-Philippe Vert**	Kernel Matrix Regression
		Alexander Zien, **Fabio De Bona** and Cheng Soon Ong	Training and Approximation of a Primal Multiclass Support Vector Machine
		Mykhaylo Andriluka, Lorenz Weizsacker, and Thomas Hofmann	Multi-class Classification with Dependent Gaussian Processes
		Yann Guermeur, France	Scale-sensitive Psi-dimensions: the Capacity Measures for Classifiers Taking Values in R^Q

SPECIAL AND INVITED SESSION SI 2			
SI 2	29.05.07: 15.00-16.40	**M. Nikulin, France, B. Lemesko, Russia and V. Voinov, Kazakhstan**	**Modified Chi-squared and Non-parametric Goodness-of-fit Tests**
Room 1		B.Yu. Lemeshko, E.V. Chimitova, S.S. Kolesnikov	Nonparametric Goodness-of-Fit Tests for Discrete, Grouped or Censored Data
		Stainislav B. Lemeshko and Boris Yu. Lemeshko	Statistical Distributions of the nonparametric goodness-of-fit tests in testing hypotheses relative to Beta-distributions
		B.Yu. Lemeshko, S.B. Lemeshko, and S.N. Postovalov	Improvement of statistical distribution models of the nonpapametric goodnes-of-fit tests in testing composite hypotheses
		Vassilly Voinov, Mikhail Nikulin and Natalie Pya	Independent chi-squared distributed in the limit components of some chi-squared tests
		Vassilly Voinov and Natalie Pya	A note on vector-valued goodness-of-fit tests
SI 2	29.05.07: 15.00-16.40	**Ivan Nourdin, Paris VI-LPMA, France**	**Fractional Gaussian Processes and Related Topics**
Room 2		Laurent Mazliak (Paris VI - LPMA)	Optimal control for rough differential equations
		Giovanni Peccati (Paris VI - LSTA)	Stable convergence, projection and prediction : the example of fractional processes
		Hermine Bierme (Paris V - MAP5)	Operator scaling random fields
		Ivan Nourdin (Paris VI - LPMA)	Approximating schemes for scalar fractional stochastic differential equations
SI 2	29.05.07: 15.00-16.40	**Raimondo Manca, Italy and Jacques Janssen, Belgium**	**Migration Credit Risk Models**
Room 3		Guglielmo D'Amico, Jacques Janssen, and Raimondo Manca	Initial and Final Backward and Forward Discrete Time Homogeneous and Non-Homogeneous Semi-Markov Credit Risk models
		Guglielmo D'Amico, Jacques Janssen, and Raimondo Manca	Rating Evolution Migration Models and Interdependence Between Sectors
SI 2	29.05.07: 15.00-16.40	**Narayanaswamy Balakrishnan, Canada**	**Censoring Methodology**
Room 4		H.K. Tony Ng (Southern Methodist University, Dallas)	Weighted Wilcoxon-type Rank-sum Precedence Tests based on Progressively Censored Samples
		Maria Kateri (University of Piraeus, Greece)	Maximum Likelihood Estimation of Parameters of Weibull Distribution under Censoring
		Anna Dembinska (Warsaw University of Technology, Poland)	Progressively Type-II right censored order statistics from discrete distributions
SI 2	29.05.07: 15.00-16.40	**Sally McClean, Univ. of Ulster**	**Non-homogeneous Markov and Semi-Markov Systems II**
Room 5		Dimitrios Bitziadis, George Tsaklidis, and Alexandra Papadopoulou	On a numerical approximation method of evaluating the interval transition probabilities of semi-Markov models
		M. A. Symeonaki and P.-C. G. Vassiliou	Periodicity of the Perturbed Non-Homogeneous Markov System
		A.C. Georgiou	Aspirations and priorities in nonhomogeneous Markov systems
SI 2	29.05.07: 15.00-16.40	**Mireille Bardos, Bank de France**	**Credit Risk Assessment**
Room 6		François Coppens (National Bank of Belgium), Gerhard Winkler (Oesterreishiche Nationalbank)	Comparing the performance of different rating sources by means of probabilities of default
		Ludovic Kendaoui (Banque de France)	Comparing Logistic Regression and Linear Discriminant Analysis: an application to the detection of firm failure
		Rebecca Nielbien (Banque de France)	Rating system performance indicators: their appropriate use in the banking profession

SPECIAL AND INVITED SESSION SI 3			
SI 3	29.05.07: 17.40-19.40	**Steven Haberman, UK**	**Modelling Trends in Mortality Rates, Forecasting Life Expectancy and Financial Implications I**
Room 1		Pierre Devolder	Continuous time stochastic models of mortality and applications to fair valuation of life insurance products
		Stéphane Loisel and Daniel Serant	In the core of longevity risk : dependence in stochastic mortality models and cut-offs in prices of longevity swaps
		Annamaria Olivieri and Ermanno Pitacco	Generating Random Mortality in a Heterogeneous Life Portfolio
		M. Khalaf-Allah, S. Haberman and R. Verrall	Bayesian Analysis of longevity risk in the context of life annuity
SI 3	29.05.07: 17.40-19.40	**Ekaterina Bulinskaya, Russia**	**Asymptotic Behaviour of Stochastic Processes and Random Fields**
Room 2		Valeriy Afanas'ev	New invariance principles for critical branching process in random environment
		Larisa Afanasieva	Gaussian approximation for multichannel queueing systems
		Ekaterina Bulinskaya	Stochastic insurance models, their optimality and stability
		Alexander Bulinski	CLT for random fields with applications
		Elena Yarovaya	Critical and subcritical branching symmetric random walk on d-dimentional lattice
		Alexey Shashkin	Limit theorems for interacting systems on regular graphs
SI 3	29.05.07: 17.40-19.40	**Sally McClean, Univ. of Ulster and Adele Marshall, Queen's Univ. of Belfast**	**Stochastic Modelling for Healthcare Management**
Room 3		Sally McClean, Lalit Garg, Brian Meenan, and Peter Millard	Non-homogeneous Markov Models for Performance Monitoring of Healthcare
		Adele Marshall	Patient Activity in Hospital using Discrete Conditional Phase-type (DC-PH) Models
		Louise. Burns, Adele H. Marshall	Identifying the heterogeneity of patients in an Accident and Emergency department using a Bayesian classification model
		Barry Shaw and Adele H. Marshall	Modelling the total time spent in an Accident and Emergency department and the associated costs
SI 3	29.05.07: 17.40-19.40	**Philippe Lenca and Stephane Lallich, France**	**Quality Measures in Data Mining**
Room 4		Jérôme Azé	A clustering approach for analysing association rules
		Martine Cadot, Pascal Cuxac, and Alain Lelu	Random simulations of a datatable for efficiently mining reliable and non-redundant itemsets
		Khang N. Pham, **Nghi T. Do**, François Poulet, and Annie Morin	Interactive Exploration of Decision Tree Results
		Jérôme David, Fabrice Guillet, Régis Gras, and Henri Briand	Comparison of interestingness measures applied to textual taxonomies matching
		Stéphane Lallich, Philippe Lenca, and Benoît Vaillant	Construction of an off-centered entropy for supervised learning
SI 3	29.05.07: 17.40-19.40	**Alain Guénoche, France**	**Bioinformatics**
Room 5		**Emilie Lebarbier**, Franck Picard, Eva Budinska, and Stéphane Robin	Joint segmentation of multivariate Gaussian processes using mixed linear models
		Gilles Didier	Computational mapping of genomes
		Frédéric Guyon and Alain Guénoche	An evolutionary distance based on maximal unique matches
		Juliette Martin, Leslie Regad, Anne-Claude Camproux, and **Grégory Nuel**	Pattern statistics in sets of biological sequences
SI 3	29.05.07: 17.40-18.30	**Mei-Ling Ting Lee**	**Boundary Crossing and Threshold Regression**
Room 6		Nils Lid Hjort	Hazard rate models from Gamma process level crossings
		Mei-Ling Ting Lee	First-hitting-time based threshold regression models

SI 3	29.05.07: 18.30-19.10	**Mei-Ling Ting Lee**	**Lifetime Data analysis**
Room 6		C.Caroni and P. Economou	Parametric frailty and mixture models for lifetime data under biased sampling
		Douglas Schaubel	Estimating the Effect of a Time-Dependent Therapy in Observational Studies
SPECIAL AND INVITED SESSION SI 4			
SI 4	30.05.07: 12.00-13.40	**Shelley Zacks, USA**	**Stopping Times Analysis for Queues and Inventories**
Room 1		Claude LEFEVRE, Belgium	First-crossing and ballot-type results for some non-stationary sequences, with applications
		Wolfgang Stadje, Germany	A Markovian Growth-Collapse Model
		David Perry, Israel	The Finite Dam Model Revisited
		Shelley Zacks, USA	The M/G/1 queue with quasi-restricted accessibility
SI 4	30.05.07: 12.00-13.40	**Jérôme Pagès, France**	**Multiway Data**
Room 2		Michel Tenenhaus, HEC Jouy-en-Josas, France (Invited)	A bridge between PLS path modeling and ULS-SEM (invited)
		Sébastien Lê, François Husson and Jérôme Pagès	Dual Multiple Factor Analysis (invited)
		Elisabeth Morand, Julie Josse and Jérôme Pagès ISA Lille, France ; Agrocampus-Rennes, France	Multiple data set with missing values : multiple rotations imputation
		Pierre-André Cornillon and Eric Matzner-Løber Université de Haute Bretagne, Rennes, France	A link between Spline PCAIV and Spline regression
SI 4	30.05.07: 12.00-13.40	**Konstantinos Zografos, UOI, Greece**	**Information Theory and Statistical Applications**
Room 3		María del Carmen Pardo, Complutense University of Madrid	The hat matrix based on phi-divergences in regression models for ordinary data
		Michel Broniatowski, University Marie Curie, Paris, France	Empirical Divergence Techniques
		Takis Papaioannou, Unipi and UOI and Athanassios Sachlas, Unipi, Greece	On a minimization problem involving divergences and its applications
		Domingo Morales, University of Elche, Spain	On testing hypotheses in exponential Models with Rınyi divergence statistics
		Alex Karagrigoriou and Kyriacos Mattheou, University of Cyprus, Cyprus.	Recent Advances on Measures of Divergence
SI 4	30.05.07: 12.00-13.40	**Panagiotis Vassiliou, AUTH, Greece**	**Non-homogeneous Markov and Semi-Markov Systems I**
Room 4		G. Vasiliadis and G. Tsaklidis	On the moments of the state sizes of the discrete time homogeneous Markov system with a finite state capacity
		Aleka A. Papadopoulou and George M. Tsaklidis	Discrete time semi-Markov models with fuzzy state space
		P.-C.G. Vassiliou and T.P. Moysiadis	G-Inhomogeneous Markov systems of high order
SI 4	30.05.07: 12.00-13.40	**Sheldon Ross and C. H. Skiadas**	**Risk Models (Stochastic Models in Reliability)**
Room 5		Jose Blanchet, Harvard University and Columbia University	Large Deviations and Rare-event Simulation Techniques for Heavy-tailed Problems
		Mark Brown, The City College, CUNY	Bounds on survival functions, with applications to first passage time distributions
		Olympia Hadjiliadis, Princeton, USA	Drawdowns Preceding Rallies in the Brownian Motion Model
		Paolo Rocchi, IBM Italy (Invited)	Aging and mortality of systems using the Stochastic Entropy
		Lidia and Jerzy Filus, USA (Invited)	Some stochastic models for reliability of systems with continuously dependent component life-times