Monday, 26.07.2010

17.00 – 19.00 – **Registration and reception -** Hotel dos Templários

Tuesday, 27.07.2010

8.00 – 9.00 – **Registration –** Polytechnic Institute of Tomar

Session I

9.00 – 10.00 – Opening and Keynote Speaker:
T. Mathew: *Comparison of meta-analysis using literature and using individual patient data*

10.00 – 10.30 – Coffee Break

Session II – Linear Models part I

10.30 – 11.10 – J. P. Masson: *About linear models: A geometric re-visitation*
11.10 – 11.45 – S. Puntanen: *Comparing the BLUEs under two different linear models*

Session III – Applications part I

10.30 – 10.55 – O. Bluder: *Prediction of semiconductor lifetime using bayesian linear models with mixed distributions*
10.55 – 11.20 – A. Liski: *WALS estimation and an application to costs of hip fracture treatments*
11.20 – 11.45 – A. Deka: *Application of statistical models for prediction of performance of students in school examination*

Session IV – Plant breeding and genetics

10.30 – 10.55 – I. Mejza: *Analysing genotype by environment interaction by curvilinear regression*
10.55 – 11.20 – P. C. Rodrigues: *Simulation and analysis of realistic GxE using a crop growth model with physiological parameters without GxE*
11.20 – 11.45 – D. Pereira: *The environmental indexes in a Joint Regression Analysis and their meaning*

Session V – Discrimination and classification

10.30 – 10.55 – N. Çalış: *Self organizing mixture network in mixture discriminant analysis: an experimental study*
10.55 – 11.20 – A. S. Matos: *Dynamic PCA structure induced autocorrelation*
11.20 – 11.45 – N. Shutoh: *Asymptotic expansion for the distribution of the linear discriminant function with 2-step monotone missing data*

Session VI – Financial Mathematics: Models and Statistical Methods part I

10.30 – 10.55 – M. L. Esquível: *On a continuous time stock price model with regime switching, delay and threshold*
10.55 – 11.20 – P. P. Mota: *Brownian motion with drift and regimes*
11.20 – 11.45 – R. Gaspar: *LIBOR convexity adjustments for the Vasiček and Cox-Ingersoll-Ross models*

11.45 – 12.15 – Coffee Break

Session VII

12.15 – 13.00 – Invited Speaker –
S. Ejaz Ahmed: *Machine bias versus human bias: generalized linear models*

13.00 – 14.30 – Lunch

Session VIII

14.30 – 15.15 – Invited Speaker – S. Gupta: *Estimation in randomized response models*
15.15 – 16.00 – Invited Speaker –
C. Braumann: *Animal growth in random environments: estimation and prediction using stochastic differential equation models*

16.00 – 16.30 – Coffee Break

Session IX – Linear Models part II

16.30 – 16.55 – P. Druilhet: *Estimators uniformly shrinking on subspaces*
16.55 – 17.20 – E. Fišerová: *Regression analysis of compositional data via linear model with type-II constraints*
17.20 – 17.45 – J. Picek: *Approximations of minimum risk regression estimator*

Session X – Statistical Inference in Mixed and Multivariate Linear Models part I

16.30 – 17.10 – J. Wesołowski: *Quadratic forms, Jordan algebras and the Wishart distribution*
17.10 – 17.45 – D. von Rosen: *Reduced rank regression and multivariate linear models*

Session XI – Statistical Methods in Bioinformatics part I

16.30 – 16.55 – D. Cuadras: *Measures of multivariate association using distances*
16.55 – 17.20 – A. Sánchez-Pla: *Multivariate methods for genomic data integration and visualization*
17.20 – 17.45 – M. C. Ruiz de Villa: *Searching for differential expression in microarray analysis: comparison of two nonparametric approaches*

Session XII – Financial Mathematics: Models and Statistical Methods part II

16.30 – 16.55 – A. F. Prior: *Parameter estimators for a bidimensional Ornstein-Uhlenbeck process with singular diffusion*
16.55 – 17.20 – B. E. Erdogan: *Predicting bankruptcy using Support Vector Machines: an application of bank bankruptcy*
17.20 – 17.45 – N. Modarresi: *Flexible sampling of semi-selfsimilar Markov processes: covariance and spectrum*

17.45 – **Poster session** – **Exposition**

C. Andrade
L. Blanco
N. Çalış
M. Cardoso
M. de Carvalho
B. Ceranka
A. Deeb
D. Facchinetti
S. Faria
D. P. Gomes
M. Graczyk
L. Grilo
Y. Hirose
M. Hyodo
T. Jurczyk
K. Katulska
M. Kozłowska
A. J. López
M. Maatallah
K. Marczyńska
E. Moreira
R. Navrátil
S. Nunes
H. Ogasawara
L. N. Pereira
J. Pinto da Costa
J. C. M. Pires
P. C. Rodriuges
J. Serra
J. Teles
A. Tillander
E. Vilhena
J. Xu
A. Zieliński

Wednesday, 28.07.2010

Session XIII

9.00 – 10.00 – Keynote Speaker –
S. Datta: *Inference for accelerated failure time models for clustered time to event data*

10.00 – 10.30 – Coffee Break

Session XIV – Linear Models part III

10.30 – 10.55 – Y. Tian: *Some comments on estimations under a restricted linear model and its implicitly restricted linear model*
10.55 – 11.20 – B. Schaffrin: *On reproducing linear estimators within the GM-model with stochastic constraints*
11.20 – 11.45 – Ö. Çıdar: *Estimating the principal component scores through maximum likelihood estimation under normality assumption*

Session XV – Statistical Inference in Mixed and Multivariate Linear Models part II

10.30 – 10.55 – T. Yamada: *A high dimensional MANOVA test with fewer observations than the dimension*
10.55 – 11.20 – T. Pavlenko: *Sparse inverse covariance estimation in the supervised classification of high-dimensional data*
11.20 – 11.45 – Y. Li: *On variance estimators in PLS*

Session XVI – Robust Analysis of Linear Models part I

10.30 – 10.55 – C. Amado: *Robust methods for one and two-way ANOVA*
10.55 – 11.20 – J. Hinde: *Mixture extensions of linear models*

Session XVII – Nonparametrical Methods part I

10.30 – 10.55 – S. Datta: *Rank aggregation and its use in bioinformatics problems*
10.55 – 11.20 – J. Nevalainen: *Informative cluster size problems*
11.20 – 11.45 – E. Liski: *Supervised invariant coordinate selection*

Session XVIII – Financial Mathematics: Models and Statistical Methods part III

10.30 – 10.55 – J. Beleza Sousa: *Noise in machine learning Vasicek interest rate model calibration with Gaussian processes*
10.55 – 11.20 – R. Carrujo: *On the evolution of a Markov open long term care population*
11.20 – 11.45 – P. Vieira: *Estimation of the maximum displacement response in structures with linear behaviour*

11.45 – 12.15 – Coffee Break

Session XIX

12.15 – 13.00 – Invited Speaker –
Roman Zmyślony: *Likelihood ratio test with inequality constrains on parameter space*

13.00 – 14.30 – Lunch

Session XX

14.30 – 15.15 – Invited Speaker – L. R. LaMotte: *On admissibility when the sample space is finite*
15.15 – 16.00 – Invited Speaker –
J. Volaufová: *Model choice and testing in multivariate longitudinal models*

16.00 – 16.30 – Coffee Break

Session XXI – Linear Models part IV

16.30 – 16.55 – K. U. Akay: *Graphical methods for evaluating some biased estimators in mixture experiments*
16.55 – 17.20 – N. Acar: *The identification of outliers in generalized linear models*
17.20 – 17.45 – A. Erkoc: *A simulation study for alternative estimation technique in nonlinear models with multicollinear data*

Session XXII – Statistical Inference in Mixed and Multivariate Linear Models part III

16.30 – 16.55 – C. Hao: *Influential observation in mixed linear model of repeated measures cross-over designs*
16.55 – 17.20 – W. Polasek: *Sensitivity analysis of SAR estimators: a simulation study*
17.20 – 17.45 – M. P. Jones: *Single-sample predictive model stability assessment via variance components estimated through re-sampling and cross validation*

Session XXIII – Statistical Methods in Bioinformatics part II

16.30 – 16.55 – R. Oliveira: *Regression methods for multiple outcomes*
16.55 – 17.20 – A. Mateus: *STATIS method applied to study diameter growth of eucalyptus stands*
17:20 – 17.45 – S. Jin: *On the integer-valued mixture GARCH model*

Session XXIV – Applications part II

16.30 – 16.55 – M. Babanezhad: *The effects of body mass index on pregnancy outcomes in the rural areas of north of Iran*
16.55 – 17.20 – S. Panwar: *Growth rates of rice through non-linear models*

Poster session – Discussion

17.45 – 19.00

19.00 – Barbecue

Thursday, 29.07.2010

Session XXV

9.00 – 10.00 – Keynote Speaker –
M. S. Srivastava: *Selection of variables in multivariate regression models for large dimensions*

10.00 – 10.30 – Coffee Break

Session XXVI – Linear Models part V

10.30 – 10.55 – N. N. Urgan: *Logistic regression estimators comparison using Pitman's Measure of Closeness*
10.55 – 11.20 – D. İnan: *A new estimator for Cox proportional hazard regression model in presence of collinearity*
11.20 – 11.45 – Ö. Korucu: *An alternative approach on model selection in Generalized Linear Models*

Session XXVII – Statistical Inference in Mixed and Multivariate Linear Models part IV

10.30 – 10.55 – A. Roy: *Linear models with doubly exchangeable distributed errors*
10.55 – 11.20 – B. Arendacká: *Approximate interval for the between-group variance under heteroscedasticity*
11.20 – 11.45 – M. Fonseca: *Extension to the models with orthogonal block structure*

Session XXVIII – Robust Analysis of Linear Models part II

10.30 – 10.55 – M. Souto de Miranda: *Robust estimation of a linear Simultaneous Equations Model using GMM with limited and full information*
10.55 – 11.20 – V. Leiva: *Robust statistical modeling of the failure rate using the Birnbaum-Saunders-t distribution*

Session XXIX – Applications part III

10.30 – 10.55 – G. Cai: *Detection and evaluation method of track bed sedimentation*
10.55 – 11.20 – Y. Liang: *Safety state evaluation of urban rail vehicle in transit based on fault diagnosis and early warning*
11.20 – 11.45 – X. Li: *Urban rail transit key equipment fault diagnosis method based on statistical analysis*

Session XXX – Matrix Methods

10.30 – 10.55 – J. Graffelman: *Diagnostic biplots for linear models*
10.55 – 11.20 – I. Kurzydło: *The Fermat's equation on the sets of matrices and the homographic functions*

11.45 – 12.15 – Coffee Break

Session XXXI

12.15 – 13.00 – YSA Invited Speaker –
K. Nordhausen: *Multivariate linear L_1 regression for cluster-correlated data*

13.00 – 14.30 – Lunch

14:30 – Excursion

Friday, 30.07.2010

Session XXXII

9.00 – 10.00 – YSA Invited Speaker –
W. Rejchel: *On rank regression, minimization of U-processes and some probabilistic inequalities*

10.00 – 10.30 – Coffee Break

Session XXXIII – Statistical Inference in Mixed and Multivariate Linear Models part V

10.30 – 10.55 – C. Fernandes: *Stair nesting designs*
10.55 – 11.20 – M. Ohlson: *More on the Kronecker structured covariance matrix*
11.20 – 11.45 – D. Klein: *On UMRU estimators in the extended growth curve model*

Session XXXIV – Financial Mathematics: Models and Statistical Methods part III

10.30 – 10.55 – L. Ramos: Sample partitioning *estimation* for ergodic diffusions. Applications
10.55 – 11.20 – A. Wan: *Focused information criteria, model selection and model averaging in a Tobit Model with a non-zero threshold*
11.20 – 11.45 – J. Faias: *Optimal option portfolio strategies*

Session XXXV – Testing part I

10.30 – 10.55 – R. Enomoto*: Multivariate normality test using Srivastava's skewness and kurtosis*
10.55 – 11.20 – S. Oliveira: *Exact and near-exact distributions for likelihood ratio test statistics used to test for stationarity and circularity in multivariate* models
11.20 – 11.45 – S. Takahashi: *Testing independence by step-down multiple comparison procedure*

Session XXXVI – Optimal Designs for Nonlinear Models part I

10.30 – 11.10 – V. Melas: *On the methodology of optimal design for nonlinear models based on the functional approach*
11.10 – 11.35 – C. Tommasi: *An adaptive sequential design for model discrimination and parameter estimation in non-linear nested models*

Session XXXVII – Experimental Designs part I

10.30 – 11.10 – R. A. Bailey: *Circular designs balanced for neighbours at distances one and two*
11.10 – 11.45 – P. Druilhet: *Optimal approximate repeated measurement designs and efficient exact designs*

11.45 – 12.15 – Coffee Break

Session XXXVIII

12.15 – 13.00 – Invited Speaker – A. Atkinson: *Experiments for enzyme kinetic models*

13.00 – 14.30 – Lunch

Session XXXIX

14.30 – 15.15 – Invited Speaker – B. Bogacka: *Adaptive experimental design in early clinical trials*
15.15 – 16.00 – Invited Speaker –
S. Mejza: *Incomplete split-block designs: perspectives and challenges*

16.00 – 16.30 – Coffee Break

Session XL – Statistical Inference in Mixed and Multivariate Linear Models part VI

16.30 – 16.55 – Y. G. Berger: *A multivariate regression approach for estimating variances of measures of population change over time from rotating repeated surveys*
16.55 – 17.20 – S. Ferreira: *Genealogical trees for segregated COBS*
17.20 – 17.45 – F. Carvalho: *Coverings and light designs*

Session XLI – Distribution Theory

16.30 – 16.55 – J. G. Dias: *Modeling DHS data using dynamic mixture models*
16.55 – 17.20 – C. Nunes: *Control of the truncation errors for generalized F distributions*
17.20 – 17.45 – K. Sultan: *Moments of generalized order statistics from some distributions*

Session XLII – Extreme values

16.30 – 16.55 – M. de Carvalho: *Modelling k-sample multivariate extremes with application to extreme temperature analysis*
16.55 – 17.20 – L. Henriques-Rodrigues: *Peaks over random threshold best linear unbiased estimation of the extreme value index*
17.20 – 17.45 – J. Dienstibier: *Extremes of two-step regression quantiles*

Session XLIII – Experimental Designs part II

16.30 – 17.10 – D. K. Ghosh: *An efficient Youden square design against the interchange of treatments*
17.10 – 17.35 – F. E. S. Tan: *Robustness of uniform marginal designs for logistic mixed effects linear models with covariates*
17.35 – 18.00 – B. Maus: *Optimal design for functional magnetic resonance imaging experiments based on linear models*

Saturday, 31.07.2010

Session XLIV

9.00 – 10.00 – YSA Invited Speaker –
T. Rusch: *Peeking into the black box: recursive partitioning of (generalized) linear models*

10.00 – 10.30 – Coffee Break

Session XLV – Statistical Inference in Mixed and Multivariate Linear Models part VII

10.30 – 10.55 – T. von Rosen: *On exact tests in unbalanced mixed linear models*
10.55 – 11.20 – D. Ferreira: *Extension of maximum likelihood estimation methods to mixed linear models*
11.20 – 11.45 – P. Ramos: *Interaction in mixed models*

Session XLVI – Financial Mathematics: Models and Statistical Methods part IV

10.30 – 10.55 – J. Gomes: *Will it always be necessary taking into account sample selection?*
10.55 – 11.20 – M. Smeets: *The application of a two-level model to the Dutch Business Survey*
11.20 – 11.55 – N. Rosati: *Estimation of a quarterly model with annual sample selection*

Session XLVII – Optimal Designs for Nonlinear Models part II

10.30 – 10.55 – M. Amo-Salas: *Optimal experimental designs for models with a covariance function depending on the parameters of the model*
10.55 – 11.20 – J. López-Fidalgo: *Estimating and designing for mixtures of distributions*

Session XLVIII – Testing part II

10.30 – 10.55 – L. Kopylev: *On the asymptotic distribution of likelihood ratio test when parameters lie on the boundary*
10.55 – 11.20 – K. Koizumi: *Confidence intervals for linear function of mean vectors in the intraclass correlation model with missing data*
11.20 – 11.45 – S. Mirakhmedov: *Asymptotic efficiencies of the Greenwood's goodness-of-fit test*

Session XLIX – Experimental Designs part III

10.30 – 10.55 – J. Godolphin: *Estimability and connectivity in m-way designs*
10.55 – 11.20 – A. Markiewicz: *Optimality of designs under the interference model*
11.20 – 11.45 – K. Filipiak: *Optimality of designs under models with interference dependence structure*

11.45 – 12.15 – Coffee Break

Session L

12.15 – 13.00 – Invited Speaker –
C. R. Johnson: *The logarithmic method for solving nonlinear problems: some successes*

13.00 – 14.30 – Lunch

Session LI – Linear Models part VI

14.30 – 14.55 – G. Tabakan: *Performance of the difference-based estimators in partially linear models*
14.55 – 15.20 – Ö. G. Alma: *Performances comparison of information criterion for outlier detection in multiple regression models having multicollinearity problems using genetic algorithms*
15.20 – 15.45 – J. Shabbir: *On efficient use of estimators for finite population mean*

Session LII – Financial Mathematics: Models and Statistical Methods part V

14.30 – 14.55 – N. Kumar: *Estimation of market capitalization and economic growth in India*
14.55 – 15.20 – S. Rezakhah: *Spectral representation of multi-dimensional discrete time selfsimilar processes*

Session LIII – Testing part III

14.30 – 14.55 – M. do Rosário Ramos: *Testing the significance of coefficients in the linear model. The case of the trend in a AR(1) time series*
14.55 – 15.20 – P. Om do Valle: *Testing autoregressive nonnested models estimated by IV*
15.20 – 15.45 – F. J. Marques: *Testing circular symmetry of a covariance matrix – the exact and near-exact distributions for the likelihood ratio test statistic*

Session LIV – Nonparametrical methods part II

14.30 – 14.55 – M. Amezziane: *Exact inference about kernel density estimators*
14.55 – 15.20 – R. Bispo: *Statistical power of goodness of fit tests based on the empirical distribution function for Type I censored data*

15.45 – 16.15 – Coffee Break

Session LV

16.15 – 17.00 – Invited Speaker –
D. Pestana / J. P. Martins: *Meta-analytical issues in linear models*
17.00 – 17.45 – YSA Invited Speaker –
A. Alin: *Penalizing power-divergence tests statistics for testing linear by linear association*

17.45 – Closing