

Monday June 16

08:30-09:00	Opening Ceremony				
09:00-10:00	Plenary Talk 1: Nozer D. Singpurwalla / Subjective Probability: Its Content, Axioms, and Acrobatics Chair: José Luis Palacios				
10:00-10:15	Coffee Break				
10:15-11:45	Hall 1	Hall 2	Hall 3	Hall 4	Hall 5
Chair/Session	Asymptotics of discrete processes Hosam Mahmoud	Insurance Stochastic Models Raimondo Manca	Sequential Change Detection Georgios Fellouris	Inverse problems for random walks in random environments, inference and applications to DNA Dasha Loukianova	Ordering for Markov Chains and Reliability Systems Emilio De Santis
Invited Talk 1	Winfried Barta Criticality in Polya Urn Tenability	Pierre Devolder Multi period risk meaure and solvency of life insurance contracts with stochastic mortality	George Moustakides Detecting transient changes	Jan Nagel Reconstructing the environment seen by a RWRE	Uwe Jensen Copula models of complex systems in reliability
Invited Talk 2	Manuel Llasder Approximation of additive functionals via maximal couplings: pattern frequency distributions	Dmitrii Silvestrov Computational reward algorithms for semi-Markov processes based on reduction of phase spaces	Georgios Fellouris Sparse sequential change detection	Dasha Loukianova Statistical inference for transient RWRE and DNA unzipping	Antonio Pacheco On hitting times for Markov time series of counts with applications to quality control
Invited Talk 3	Hosam Mahmoud Pattern matching in random digital trees	Raimondo Manca Non-homogeneous renewal processes for non-life insurance	Aslan Tchamkerten Transient Change-Point Detection and Isolation under a Sampling Constraint	Oleg Loukianov Maximum likelihood estimator consistency for recurrent random walk in a parametric random environment	Emilio De Santis Stochastic orderings between hitting times for pairs of Markov chains and occurences of words
11:45-11:50	Break				
11:50-12:50	Hall 1	Hall 2	Hall 3	Hall 4	
Chair/Session	Contributed Session 1.1 Jan Dhaene	Contributed Session 1.2 Dicker	Contributed Session 1.3 G. Yazgi Tutuncu	Contributed Session 1.4 Showan Chowdhury	
Contributed Talk 1	Branching random walk with trapping zones Landy Rabehasaina	Diagnostics of the authenticity of wind speed data bases Farouk Ben Mhamed Chellali	Stochastic comparisons and cumulative entropies Maria Longobardi	Almost-Sure Identification of Probability Limits from Observed Values Pavel Kríz	
Contributed Talk 2	Lyapunov exponent for multitype branching processes in a random environment Sophie Hautphenne	Lower and Upper Probabilities for Multiple Comparisons for Ordinal Data Faiza Farag Ali Elkhaffi	On the Reliability of Weighted k-out-of-n:G System with two types of Components and a Cold Standby Ceki Franko	A Goodness-of-Fit Test for the Power Distribution Guvenc Arslan	
Contributed Talk 3	Estimating the State Function of a Stochastic Process from the Hitting Time Density Function Christos H Skiadas	Equilibrium Analysis of Respondent Driven Sampling Data from Guam Health Communication Survey Grazyna Badowski	A Linearly Bounded Control Chart for Gaussian Mean Vectors Fernando Luiz Pereira De Oliveira	On heavy-tailed phase-type distributions Leonardo Rojas Nandayapa	
12:50-14:00	Lunch				
14:00-15:30	Hall 1	Hall 2	Hall 3	Hall 4	Hall 5
Chair/Session	Scan statistics: Theory and Applications Markos Koutras	Multivariate Actuarial Models- I Mercè Claramunt & Claude Lefèvre	Interfacing Sequential Methods and Applied Probability – I Nittis Mukhopadhyay	Extreme value theory Juerg Huesler	Multi-dimensional Markov Processes Ivo Adan
Invited Talk 1	Joseph Glaz Scan statistics for detecting change in variance for Normal data	Romain Biard Asymptotic multivariate finite-time ruin probabilities with heavy-tailed claim amounts: Impact of dependence and optimal reserve allocation	Edit Gombay Change detection for binary time series	Enkelejd Hashorva Asymptotics of Supremum of Certain Gaussian Processes Over Threshold Dependent Random Intervals	Serban E. Badila On a two-dimensional insurance problem with coupled risks and related G/G/2 queues in parallel
Invited Talk 2	Wendy Lou Robust matching for biological sequences	Didier Rulliére A non-parametric estimator of Archimedean copulas generator	Aleksey Polunchenko Efficient performance evaluation of the Generalized Shiryayev--Roberts change-point detection procedure	Michael Falk The space of D-norms revisited	Stella Kapodistria How to pick the better line
Invited Talk 3	Markos Koutras The asymptotic behaviour of a discrete multiple scan statistic	M. Mercè Claramunt Discrete Schur-constant models	Debanjan Bhattacharjee Confidence Interval Estimation Following SPRT in a N(θ,θ) Distribution	Krzysztof Debicki Extremes of multidimensional Gaussian processes: exact asymptotics	Jori Selen Product-form solutions for a class of structured multi-dimensional Markov processes
15:30-15:45	Coffe Break				
15:45-16:45	Plenary Talk 2: Sheldon Ross / Some Surprising Queueing Results Chair: Omer L. Gebizlioglu				
16:45-17:00	Break				
17:00-18:30	Hall 1	Hall 2	Hall 3	Hall 4	
Chair/Session	Signatures and Modular Decompositions of Systems Fabio Spizzichino	Applications in Actuarial Science Emiliano A. Valdez	Random walks on graphs: theory and applications José Luis Palacios	Performance Evaluation in Queueing Antonis Economou	
Invited Talk 1	Jorge Navarro Mixture representations for the joint distribution of lifetimes of two coherent systems with shared components	Tim Verdonck Fast robust SUR with applications to the multivariate chain ladder method	Miguel del Río Decomposing hitting times of walks on graphs into simpler ones	Uri Yechiali The Israeli queue with retrials	
Invited Talk 2	Pierre Mathonet On structure signatures and probability signatures of general decomposable systems	Emiliano A. Valdez Probabilistic concepts of risk classification in insurance	Greg Markowsky Random walk and electric resistance on distance-regular graphs	Antonio Di Crescenzo A double-ended queue with catastrophes and repairs, and a jump-diffusion approximation	
Invited Talk 3	G. Yazgi Tutuncu Two quantities for comparing coherent systems consisting of exchangeable components	Roger J.A. Laeven Allocating risk capital	José Luis Palacios Hitting times of walks on graphs in terms of voltages	A. Pacheco Comparison of queues and stochastic networks via the level crossing ordering	

Tuesday June 17

09:00-10:00	Plenary Talk 3: Ismihan Bayramoglu (Bairamov) / New Probability Aspects of Marshall-Olkin Type Shock Models and System Reliability Chair: Serkan Eryilmaz				
10:00-10:15	Coffee Break				
10:15-11:45	Hall 1	Hall 2	Hall 3	Hall 4	Hall 5
Chair/Session	Stein's method, approximations and applications Erol Pekoz	Inference for Pattern Statistics Donald Martin	RARE: Risk analysis, Ruin and Extremes Marie Kratz	Stochastic Processes in Reliability Evans Gouno	Robust and regression methods in extreme value statistics Abdelaati Daouia
Invited Talk 1	Nathan Ross Generalized Polya urn models, Stein's method and the beta-gamma algebra	Sophie Schbath Assessing the enrichment significance of a Position Weight Matrix (PWM) along a DNA sequence	Corina Constantinescu Risk analysis for fractional shape parameter Gamma claims	Sophie Mercier A bivariate random shock model with mixed effect and dependence	Yuri Goegebeur Robust and bias-corrected estimation of the coefficient of tail dependence
Invited Talk 2	Gesine Reinert Quantifying the influence of the prior on the posterior	Donald Martin Faster exact probabilities for statistics of overlapping pattern occurrences	Zbigniew Palmowski Forward-backward extrema of Lévy risk processes and fluid queues	Salih Tekin Maintenance policies for a system subject to continuous time Markovian deterioration with non-self-announcing failures	Michael Osmann Local extreme quantile estimation in regression with random covariates
Invited Talk 3	Larry Goldstein Stein's method and the rank distribution of random matrices over finite fields	Femin Yalcin Gulec q-discrete distributions of order k	Meitner Cadena On the generalization of Karamata and standard EVT characterizations	Benofte de Saporta Numerical method for optimal stopping of PDMP and maintenance	Jan Beirlant Truncated and non-truncated Pareto-type distributions and robust tail estimation
Invited Talk 4	Erol Pekoz Asymptotic distributions for urns, random walks, trees, and preferential attachment graphs				
11:45-11:50	Break				
11:50-12:50	Hall 1	Hall 2	Hall 3	Hall 4	
Chair/Session	Contributed Session 2.1 Raimondo Manca	Contributed Session 2.2 Fazil Aliev	Contributed Session 2.3 Fatih Tank	Scan Statistics – Methods and Applications I Jie Chen	
Contributed Talk 1	Telegraph Processes with Random Jumps and Complete Markets Nikita Ratanov	Stochastic Modeling of the Relationship between DNA Copy Number and Gene Expression Erchin Serpedin	Currency union in West Africa: which response to Asymmetric shocks? Lao Kenao	Wendy Lou Multiple scans for public health surveillance	
Contributed Talk 2	Probability law and flow function of Brownian motion driven by a generalized telegraph process Antonio Di Crescenzo	Approximating Time To Extinction In Models For Endemic Infections Damian Clancy	Optimal Time And Price To Sell An Illiquid Asset Cenk C. Karahan	Rhonda Rosychuk A spatial scan statistic for compound Poisson data, using negative binomial distribution and accounting for population stratification	
Contributed Talk 3	Functionals of spatial point processes having a density w.r.t. the Poisson process Viktor Benes	Sparse Network Component Analysis for Recovering Transcription Factor Activities Erchin Serpedin	A Polynomial Beta-Logistic Distribution and its applications in finance Vasileios M Koutras		
12:50-14:00	Lunch				
14:00-15:30	Hall 1	Hall 2	Hall 3	Hall 4	Hall 5
Chair/Session	Limit theorems in stochastic geometry and spatial statistics Viktor Benes	Portfolio Optimization Jan Vecer	Bayesian and Maximum Entropy Models Refik Soyer	Monte Carlo methods for rare-events in stochastic models Jingchen Liu	Reliability Theory and Quality Control Markos Koutras & Serkan Eryilmaz
Invited Talk 1	Lothar Heinrich Gaussian Limits of Empirical Multiparameter K-Functions and Hypotheses Testing for Spatial Point Processes	Jan Vecer Optimal Portfolio Choice with Multiple Benchmarks	Tevfik Aktekin Bayesian modeling of time-series of counts	Gongjun Xu Efficient simulations for the exponential integrals of Hölder continuous Gaussian random fields	Ioannis S. Triantafyllou Stochastic comparisons for reliability systems with exchangeable components
Invited Talk 2	Raphael Lachieze-Rey Scaling regimes for Poisson U-Statistics	Tomas Tichy Portfolio Selection with Alternative Dispersion Measures	Ehsan S Soofi Maximum entropy approaches for lifetime modeling	Xiang Zhou Quantification of extremely high excursion solution of 2-D elliptic equation with random coefficients	Konul Bayramoglu On the distribution of sum of m+1 i.i.d. Uniform random variables with application to reliability
Invited Talk 3	Zbynek Pawlas Asymptotic results for Poisson models of overlapping spheres	Ales Kresta Portfolio Optimization with Copula Functions	Refik Soyer Bayesian analysis of Markov modulated queues	Gongjun Xu Rare event analysis of the largest eigenvalue of Beta-Laguerre Ensembles	Sotiris Bersimis Controlling bivariate processes using scan rules
15:30-15:45	Coffe Break				
15:45-16:45	Plenary Talk 4: Michael Waterman / Sequence Comparison Using Word Counts Chair: Joseph Glaz				
16:45-17:00	Break				
17:00-18:30	Hall 1	Hall 2	Hall 3	Hall 4	Hall 5
Chair/Session	Inference for Complex Data: High-D, Network, Divergent Sources Regina Liu	Analysis and Modeling for Reliability Systems Lirong Cui	Scan Statistics – Methods and Applications II Jie Chen	Optimization in Queueing Antonis Economou	Applied Probability in Computational Biology Stéphane Robin&Sophie Schbath
Invited Talk 1	Lee Dicker Nonparametric empirical Bayes methods for high-dimensional classification	Renyan Jiang Interval partitioning for empirical mean cumulative function	Cristian Preda Influence of the scanning window shape on the distribution of two-dimensional discrete scan statistics	Lerzan Ormeci Analysis of admission,routing and early discharge decisions in a hospital setting	Marie Pierre Etienne Detecting genomic alteration in genomic profiles: the infinite population case
Invited Talk 2	George Michailidis Socially optimal charging strategies for electric vehicles	Xian Zhao A new start-up demonstration test	Anat Reiner-Benaim Using scan statistics on multiple processes with dependent variables, with application to genomic sequence search	Fikri Karaesmen Equilibrium analysis of a queue with service failures	Loïc Schwallier Graphical model structure inference using trees
Invited Talk 3	Regina Liu Combining inferences from multiple sources using bootstrap, data depth and confidence distribution	Jian Shi A dynamic delay-based reliability evaluation model for communication networks	Sriram Somanchi A star-shaped scan statistic for detecting irregularly-shaped spatial clusters	Stella Kapodistria CBM scheduling based on multivariate SPC treating false triggered alarms	Amandine Veber Modelling evolution in a spatial continuum
Invited Talk 4		Lirong Cui Reliability for discrete state systems with cyclic mission periods			

Wednesday June 18

09:00-10:00	Plenary Talk 5: Antonis Economou / Game theory meets queueing: Strategic behavior in service systems Chair: Nikolaos Limnios				
10:00-10:30	Coffee Break				
10:30-12:00	Hall 1	Hall 2	Hall 3	Hall 4	Hall 5
Chair/Session	Random Measures, Exchangeability and Bayesian non-parametrics Fabrizio Leisen	Multivariate Actuarial Models- II Mercè Claramunt & Claude Lefèvre	Stochastic 3D Modeling of Complex Micro Structures Volker Schmidt	Interfacing Sequential Methods and Applied Probability – II Nitis Mukhopadhyay	Inference on regions, and categorical, circular data Wendy Lou
Invited Talk 1	Matteo Ruggiero Filtering via duality in Bayesian dynamic frameworks	Areski Cousin On multivariate extensions of value-at-risk and conditional-tail-expectation	Dominique Jeulin From Boolean random functions to random tessellations in n dimensions	T. N. Sriram Sequential fixed-width confidence interval based on Hellinger distance estimator	Jie Chen Two-dimensional variable window scan statistics for the Poisson process
Invited Talk 2	Sergio Bacallado Bayesian model inference for exchangeable discrete sequences	Mhamed Mesfioui Comparison of multivariate risks, new results and applications	Claudia Redenbach Stochastic modeling of fiber composites	Bruno Buonaguidi A collocation method for the sequential testing of a Gamma process	Michelle Liou Information identities in logistic regression analysis
Invited Talk 3	Mathias Rafler Inference principles and their application to point processes	Landy Rabehasaina Risk processes in dimension 2	Tim Brereton A general framework for consistent estimation of charge transport properties via random walks in random environments	Swarnali Banerjee Sequential Fixed-Accuracy Confidence Interval Estimation Methodologies in Statistical Ecology and Related Topics	Siddik Keskin Some circular distributions and circular data analysis with applications
12:00-14:00	Lunch				
14:00-18:30	City Tour				

Thursday June 19

09:00-10:00	Plenary Talk 6: Jorge Navarro / Applications of Generalized Distorted Distributions Chair: Markos Koutras				
10:00-10:15	Coffee Break				
10:15-11:45	Hall 1	Hall 2	Hall 3	Hall 4	Hall 5
Chair/Session	Some Topics in Applied Probability Sheldon M. Ross	Stochastic modeling on financial and actuarial risks Omer L. Gebizlioglu	Spatial and subset scanning Daniel B. Neill	Interfacing Sequential Methods and Applied Probability – III: Sequential Analysis Journal Editor's Session Nitis Mukhopadhyay	Nonparametric boundary regression Abdelaati Daouia
Invited Talk 1	Michael Katehakis Bayesian non-parametric up and down experimentation revisited	Jan Dhaene On the use of the comonotonic copula to measure the implied degree of herd behavior in stock markets	M.A. Costa Graph based scan statistic for network surveillance	Nitis Mukhopadhyay Abraham Wald Prize in Sequential Analysis Ceremony	Jean-Pierre Florens Robust estimation of conditional or instrumental extremes
Invited Talk 2	Mark Brown Sharp bounds for exponential approximations under a hazard rate upper bound	Hacer Oz Approximation of optimal stochastic control problems for stochastic differential equations by using Ito-Taylor method	Sabino Ferreira Using flow of people for detection and inference of non-connected clusters with the spatial scan	Søren Christensen Optimal stopping and representation results for excessive functions	Moritz Jirak Adaptive function estimation in nonparametric regression with one-sided errors
Invited Talk 3	Fabio Spizzichino Load-sharing models and probability-signatures of decomposable systems	Omer L. Gebizlioglu Concomitants of generalized order statistics from a bivariate Pseudo-Gompertz distribution and risk analysis	F. Chen Non-parametric scan statistics for event detection and forecasting in heterogeneous social media graphs	Discussant: Alexander Tartakovsky	Jeffrey Racine Smooth Constrained Frontier Analysis
11:45-11:50	Break				
11:50-12:50	Hall 1	Hall 2	Hall 3	Hall 4	Hall 5
Chair/Session	Contributed Session 4.1 Sevgi Yurt Oncel	Contributed Session 4.2 Fikri Karaesmen	Contributed Session 4.3 Larry Goldstein	Contributed Session 4.4 Fotios S. Milienos	
Contributed Talk 1	Unimodality of Distribution of Generalized Order Statistics Fazil Aliev	Stability conditions of a queueing system via fluid limits Amina Angelika Bouchentouf	Normal approximation of the maximum likelihood estimator using Stein's method Andreas Anastasiou	An operator property of a non-homogeneous Poisson process Georgios Psarrakos	
Contributed Talk 2	Mixed record values and record times Agah Kozan	Performance analysis via functional approximation of M/G/1/N queue with vacations Baya Takhedmit	Variance-Gamma approximation via Stein's method Robert Edward Gaunt	Asymptotic Results For An Inventory Model Of Type (S,S) With Heavy-Tailed Demand Asli Bektas Kamislik	
Contributed Talk 3	A Note On the Uniformly Improved Confidence Intervals for the Scale Parameter of The Exponential Model Based On Records Ozlem Gurunlu Alma	A Functional Central Limit Theorem for a Markov-Modulated Infinite-Server Queue Halldora Thorsdottir	On the Lognormal Distribution: Laplace transforms, Tail probabilities, Exponential Families and Simulation Leonardo Rojas Nandayapa		
12:50-14:00	Lunch				
14:00-15:30	Hall 1	Hall 2	Hall 3	Hall 4	Hall 5
Chair/Session	Detection problems for multisensor systems Guenther Walther	Ordered statistical data and applications in reliability and risk analysis Ismihan Bayramoglu (Bairamov)	Urn Models and Their Applications Antar Bandyopadhyay	Approximation of stochastic systems Markos Koutras & Nikolaos Limnios	Research in Stochastic Processes Mark Brown
Invited Talk 1	Alexander Tartakovsky Optimal Unstructured Sequential Detection in Multiple Channel Systems	Halil Tanil A new concept called secondary upper/lower record	Krishanu Maulik Linear functionals of color counts of a balanced urn model	Nikolaos Limnios Poisson approximation of processes with locally independent increments with Markov switching	Alexandra Chronopoulou Parameter estimation for fractional SDEs
Invited Talk 2	Guenther Walther Optimal detection of multi-sample aligned sparse signals	Gulder Kemalbay Conditional bivariate order statistics connected with the modified bivariate binomial distribution	Codina Cotar Strongly reinforced random walks on infinite graphs of bounded degree	Fotios S. Milienos Piecewise linear approximation for hazard and an application to cure rate models	Olympia Hadjiliadis Trends and trades
Invited Talk 3		C. Murat Ozkut On mean residual life and inactivity time of coherent systems subjected to Marshall-Olkin type shocks	Debleena Thacker Polya urn schemes with infinitely many colors	Rafael Pérez-Ocón Matrix analytic methods in the study of shock models	Victor De La Pena Dependence measures: A perspective
Invited Talk 4					
15:30-15:45	Coffe Break				
15:45-16:45	Plenary Talk 7: Jingchen Liu / Extreme Analysis of Gaussian Random Fields Chair: Juerg Husler				
16:45-17:00	Break				
17:00-18:30	Hall 1	Hall 2	Hall 3	Hall 4	Hall 5
Chair/Session	Occupancy Models and Polya Urns Fabrizio Leisen & Fabio Spizzichino	Applied Reliability Asok Nanda	Scan Statistics and Applications Cristian Preda	Risk and Reliability Fatih Tank	
Invited Talk 1	Hosam Mahmoud Some nonclassic questions on Polya urns	Shovan Chowdhury A new three parameter lifetime distribution	Alexandru Amarioarei Survey on approximations methods for scan statistics : a software illustration	Altan Tuncel Some Results on the Extreme Distributions of Surplus Process with Nonhomogeneous Claim Occurrence	
Invited Talk 2	Larry Goldstein Stein's Method for the Beta distribution with Application to the Polya Urn	Amitava Mukherjee Inferential aspects of a class of Weibull type lifetime model	Cristian Preda Three dimensional continuous scan statistics for Poisson processes	Funda Iscioglu Dynamic Reliability Analysis of Multi-state k-out-of-n Systems	
Invited Talk 3	Fabrizio Leisen Classes of exchangeable occupancy models and related transformations	Ali Riza Bozbulut Multi-state weighted k-out-of-n:G system under Markov process based degradation		Fatih Tank Use Of Gamma Distribution For Daily Rainfall Amount Under Uncertainty	
18:45-19:00	Closing				