

PROGRAMME COMPSTAT 2014

Schedule

Canceled talks: C1517, C1341, C1661

KEYNOTE TALKS

Keynote talk 1	Tuesday 19.08.2014	10:00 - 10:45	<i>Room: 1</i>
<i>Inhomogeneous large-scale data: maximin effects and their statistical estimation</i>			
<i>Speaker: P. Buehlmann</i>			<i>Chair: Manfred Gilli</i>
Keynote talk 2	Wednesday 20.08.2014	14:15 - 15:00	<i>Room: 1</i>
<i>Statistics of complex extremes</i>			
<i>Speaker: A. Davison</i>			<i>Chair: Gil Gonzalez-Rodriguez</i>
Keynote talk 3	Thursday 21.08.2014	10:30 - 11:15	<i>Room: 1</i>
<i>Scalable Bayesian model selection methods</i>			
<i>Speaker: X. He</i>			<i>Chair: Elvezio Ronchetti</i>

PARALLEL SESSIONS

Parallel session A: Tuesday 19.08.2014 11:15 - 13:00

Session IS05 - Invited **Room: 3**
Advances in filtering methods *Tuesday 19.08.2014 11:15 - 13:00*
Chair: Elvezio Ronchetti *Organizer: Elvezio Ronchetti*

C1363: N. Polson

Recursive Bayesian computation

C1524: V. Czellar, L. Calvet, E. Ronchetti

Robust filtering

C1713: S. Singh, T. Dean

Asymptotic behaviour of approximate Bayesian estimators

Session OS09 - Organized **Room: 4**

Multi-set and multi-way models *Tuesday 19.08.2014 11:15 - 13:00*
I

Chair: Marieke Timmerman

Organizer: Marieke Timmerman , Eva Ceulemans , Alwin Stegeman

C1307: R. Bro

Second-order calibration

C1477: N. Sidiropoulos, E. Papalexakis, C. Faloutsos

Multi-way Compressed Sensing and Parallel Computation of the CANDECOMP-PARAFAC Decomposition

C1455: L. Bocci, D. Vicari

GINDCLUS: generalized INDCLUS including external information

C1446: K. De Roover, J. Vermunt, M. Timmerman, E. Ceulemans

Mixture simultaneous factor analysis for modeling multivariate multilevel data

C1443: M. Meulders, J. Vermunt, I. Van Mechelen

Probabilistic latent feature models with rater differences in feature selection

Session CS42

Room: 6

Contributions to statistics and optimization in finance I

Tuesday 19.08.2014 11:15 - 13:00

Chair: Dietmar Maringer

Organizer: COMPSTAT 2014

C1310: R. Neck, D. Blueschke, V. Blueschke-Nikolaeva

Algorithms for optimal control of econometric models

C1384: J. Zhang, D. Maringer

Automating transition functions: a way to improve trading profits with recurrent reinforcement learning

C1544: N. Le Roux, S. Nel, W. Bruwer

Market-based valuations in an emerging market from a biplot perspective.

C1701: S. Papadopoulos, G. Papadopoulos

Early warning systems and stress testing for macroprudential policy

Session CS58

Room: 19

Computational statistics I

Tuesday 19.08.2014 11:15 - 13:00

Chair: Giampiero Marra

Organizer: COMPSTAT 2014

C1291: K. Manalaysay, E. Barrios

Semiparametric principal components Poisson regression on clustered data

C1295: M. Lucagbo, E. Barrios

Estimation of isotonic spatio-temporal model with clustering

C1714: A. Karaivanova, S. Ivanovska, T. Gurov

Probability density estimation using Monte Carlo

C1556: K. Knight

The penalized analytic centre estimator

C1503: G. Marra, R. Radice, P. Filippou

Testing the hypothesis of exogeneity in regression spline bivariate probit models

Session CS63

Room: 5

Sparse models

Tuesday 19.08.2014 11:15 - 13:00

Chair: Maria-Pia Victoria-Feser

Organizer: COMPSTAT 2014

C1438: M. Victoria-Feser, S. Guerrier

A Prediction divergence criterion for model selection

C1478: K. Adachi, N. Trendafilov

Penalty-free sparse PCA

C1508: S. Ng, G. McLachlan

Mixture of regression models with latent variables and sparse coefficient parameters

C1642: R. Takahashi

Reduced K-means with sparse loadings

C1665: T. Gebru, N. Trendafilov

Function constrained sparse linear discriminant analysis

Session CS67

Room: 13

Classification

Tuesday 19.08.2014 11:15 - 13:00

Chair: Gilbert Saporta

Organizer: COMPSTAT 2014

C1598: G. Saporta

Supervised classification and experimental designs

C1285: Y. Chang, Y. Chang

Multiple-class classification

C1323: C. Jiang, C. Liu, X. Zhou, H. Huang

Optimal ranking in multi-label classification using local precision rates

C1511: J. Chen

Data mining methods for subgroup identification and prediction

C1674: L. Frigau, C. Conversano, F. Mola

A bivariate cost-sensitive classifier performance index

Parallel session B: Tuesday 19.08.2014 14:00 - 15:45

Session IS06 - Invited

Room: 4

Developments in multi-set modeling

Tuesday 19.08.2014 14:00 - 15:45

Chair: Marieke Timmerman

Organizer: Marieke Timmerman

C1485: E. Ceulemans, K. De Roover, J. De Leersnyder, B. Mesquita, M. Timmerman

What is hampering measurement invariance? detecting outlying variables using clusterwise simultaneous component analysis

C1409: H. Heungsun

Three-way generalized structured component analysis

C1512: M. Timmerman, H. Hoefsloot, A. Smilde, E. Ceulemans

Scaling in ANOVA-simultaneous component analysis

Session TS1

Room: 3

Tutorial 1

Tuesday 19.08.2014 14:00 - 15:45

Chair: Manfred Gilli

Organizer: COMPSTAT 2014

C1719: D. Maringer

Heuristic methods for model selection and estimation

Session CS60

Room: 6

Computational statistics II

Tuesday 19.08.2014 14:00 - 15:45

Chair: Philip Reis

Organizer: COMPSTAT 2014

C1616: D. Flores Agreda, E. Cantoni

Bootstrap-based uncertainty measures for empirical best predictors in generalized linear mixed models

C1593: N. Niki, Y. Ono, H. Hashiguchi

Inflated bootstrap

C1529: H. Murakami

The moment-based approximation with a skew-normal polynomial: a numerical comparison

C1547: K. Yamamoto, H. Murakami

Performance of the skew normal distribution type symmetry model for analyzing square ordinal tables

C1656: A. Abbruzzo, L. Augugliaro, A. Mineo, E. Wit

Cyclic coordinate for penalized Gaussian graphical models with symmetry restrictions

Session CS62

Room: 5

High-dimensional statistics

Tuesday 19.08.2014 14:00 - 15:45

Chair: Peter Buehlman

Organizer: COMPSTAT 2014

C1304: J. Kalina, Z. Valenta, J. Duintjer Tebbens

Computation of regularized linear discriminant analysis

C1325: H. Szymanowski, J. Mielniczuk

Generalized information criterion for sparse, high-dimensional logistic regression

C1505: J. Lansangan, E. Barrios

Simultaneous dimension reduction and variable selection in modeling high dimensional data

C1514: E. Barrios, R. Guilatco

Nonparametric estimation of a switching regression model

C1594: T. Nishiyama, M. Hyodo

Pairwise comparisons among mean vectors in high dimension under non-normality

Session CS55

Room: 20

Contributions to financial time series

Tuesday 19.08.2014 14:00 - 15:45

Chair: Richard Gerlach

Organizer: COMPSTAT 2014

C1490: M. Basta

Wavelets and their use in the analysis of financial time series

C1468: A. Schroder, P. Fryzlewicz

Change-point adaptive multiscale decomposition and forecasting of nonstationary financial time series

C1433: I. Wilms, C. Croux

Modeling the term structure with sparse cointegration

C1316: J. Wu, G. Dhaene

A sparse generalized DCC-GARCH model and its application to international stock returns

C1376: J. Reynolds

Commonality in liquidity dimensions: a generalized dynamic factor model approach

Session CS80

Room: 19

Applied statistics and data analysis I

Tuesday 19.08.2014 14:00 - 15:45

Chair: Shu-Kay Ng

Organizer: COMPSTAT 2014

C1545: M. Nagashima, N. Watanabe

Intervention analysis for volatility of stock returns based on the GARCH model

C1654: A. Sarra, L. Fontanella, S. Di Zio, P. Valentini

Varying levels of anomie in Europe: a multilevel analysis based on multidimensional IRT models

C1624: N. Allab

Anomaly detection in CONTINENTAL data

C1370: H. Vorkauf

Unravel: a method and a program to analyze contingency tables, unveiling confounders

C1509: N. Jacot, E. Cantoni, P. Ghisletta
Goodness-of-fit measures in linear mixed-effects models

Session CS76

Room: 13

Multivariate statistics I

Tuesday 19.08.2014 14:00 - 15:45

Chair: Peter Filzmoser

Organizer: COMPSTAT 2014

C1389: J. Antoch

Local analysis of structural anisotropy

C1540: S. Fontanella, N. Trendafilov, K. Adachi

Sparse exploratory factor analysis

C1571: D. Hernandez Ramirez, M. Becue-Bertaut

Tracking changes in scientific bibliography: a novel statistical approach using a multifactorial analysis

C1487: A. Roy, C. Hao, Y. Liang

Same, but better: comparing centers-coupled-with-radii and vertices principal component analyses for symbolic data

C1578: P. Filzmoser, P. Brito, A. Duarte Silva

Outlier detection in interval data

Parallel session C: Tuesday 19.08.2014 16:15 - 18:00

Session OS10 - Organized

Room: 6

Longitudinal exploratory data mining

Tuesday 19.08.2014 16:15 - 18:00

Chair: John J. McArdle

Organizer: John J. McArdle

C1341: J. McArdle, G. Ritschard, P. Ghisletta, A. Brandmaier (canceled)

Introduction to longitudinal exploratory data mining

C1366: A. Brandmaier, J. Prindle, J. McArdle, U. Lindenberger

Variable importance in structural equation model forests

C1465: P. Ghisletta, S. Aichele, P. Rabbitt

Longitudinal data mining to predict survival in a large sample of adults

C1404: G. Ritschard, M. Studer, E. Rousseaux

Experiences with some longitudinal exploratory data mining problems

Session CS15

Room: 4

Regression models I

Tuesday 19.08.2014 16:15 - 18:00

Chair: Ana M. Aguilera

Organizer: COMPSTAT 2014

C1284: J. Zhou

Model averaging for Poisson regression

C1299: L. Chen, T. Wan, K. Tso

Frequentist model averaging for ordered probit and nested logit models

C1372: C. Taverne, P. Lambert

Inflated discrete beta regression model for Likert and discrete rating scale outcomes

C1543: M. Hannay, E. Ronchetti

Weighted estimation for prediction in the linear model

C1500: R. Radice, G. Marra, M. Wojtys

Copula regression spline models for binary outcomes

Session CS17

Room: 5

Multivariate statistics II

Tuesday 19.08.2014 16:15 - 18:00

Chair: Henry Wynn

Organizer: COMPSTAT 2014

C1480: H. Ogasawara

On the estimator of the canonical parameter in the exponential family

C1456: P. Winker, A. Staszewska-Bystrova, H. Luetkepohl

Confidence bands for impulse responses: Bonferroni versus Wald

C1640: T. Yamada, T. Himeno, T. Sakurai

Confidence interval of log odds ratio for the posterior probabilities for large dimension

C1651: S. Suraphee, S. Ahmed, I. Kareev, I. Volodin, A. Volodin

Confidence sets based on the positive part James-Stein estimator with the asymptotically constant coverage probability.

C1722: J. Karlowska-Pik, J. Koronacki, J. Mielniczuk, P. Teisseyre

Classification and variable selection in logistic regression via random subspace method

Session CS44

Room: 13

Contributions to copula-based modeling I

Tuesday 19.08.2014 16:15 - 18:00

Chair: F. Marta L. Di Lascio

Organizer: COMPSTAT 2014

C1417: S. Mudakkar, J. Uppal

Spill over effects and contagion in financial turbulence- evidence from global financial crisis

C1517: T. Vatter, V. Chavez (canceled)

Generalized additive models for conditional copulas

C1648: P. Amphanthong, P. Busababodhin

Modeling and prediction of exchange rate and billion gold price of Thailand

C1647: P. Busababodhin, P. Amphanthong

Modeling of rainfall and temperature: extreme value copula analyses

C1401: E. Perrone, W. Mueller

Optimal designs for copula models

Session CS66

Room: 20

Statistical process control

Tuesday 19.08.2014 16:15 - 18:00

Chair: Fernanda Figueiredo

Organizer: COMPSTAT 2014

C1345: S. Yang, J. Lin, C. Yang

A cusum average loss control chart for monitoring process variation

C1405: M. Casquilho, E. Carolino

Sampling inspection by (Gaussian) variables via estimation of the lot fraction defective: a computational approach

C1539: F. Coelho, M. Casquilho

Behaviour of the quality index in acceptance sampling by variables: computation and Monte Carlo simulation

C1606: F. Figueiredo, M. Gomes, A. Figueiredo

Monitoring the shape parameter of a Weibull distribution

C1626: A. Figueiredo, F. Figueiredo

Monitoring the process variability using STATIS

Session CS79

Room: 19

Applied statistics and data analysis II

Tuesday 19.08.2014 16:15 - 18:00

Chair: Heungsun Hwang

Organizer: COMPSTAT 2014

C1659: S. Kim, K. Hayashi, K. Kurihara

The optimal number of lags in variogram estimation in spatial data analysis

C1716: J. Wilk

The applications of symbolic data analysis in regional and spatial research

C1646: A. Irpino, A. Balzanella, R. Verde

Spatial dependence monitoring over distributed data streams

C1676: R. Hochreiter, C. Waldhauser

Effects of sampling methods on prediction quality: The case of classifying land cover using decision trees.

C1423: N. Mushkudiani

Estimation of household income based on asset ownership in Georgia

Parallel session D: Wednesday 20.08.2014 09:15 - 10:45

Session IS04 - Invited

Room: 3

Applied Bayesian statistics

Wednesday 20.08.2014 09:15 - 10:45

Chair: Anne Philippe

Organizer: Anne Philippe

C1550: A. Todeschini, F. Caron, M. Fuentes, P. Legrand, P. Del-Moral

BiiPS: software for inference in Bayesian graphical models with sequential Monte Carlo methods

C1521: A. Philippe

A hierarchical Bayesian approach for dating in archaeology.

C1402: M. Marbac, C. Biernacki, V. Vandewalle

Mixture model of Gaussian copulas to cluster mixed-type data

Session OS08 - Organized

Room: 5

Dependence models

Wednesday 20.08.2014 09:15 - 10:45

Chair: F. Marta L. Di Lascio

Organizer: F. Marta L. Di Lascio, Fabrizio Durante

C1373: G. Mazo, S. Girard, F. Forbes

Weighted least square inference for multivariate copulas based on dependence coefficients

C1411: P. Jaworski

The univariate conditioning and tail dependence; two ways of studying the extreme events

C1340: O. Okhrin, N. Hautsch, A. Ristig

Efficient iterative maximum likelihood estimation of high-parameterized time series models

C1422: M. Iaco, V. Balaz, M. Hofer, O. Strauch, R. Tichy

Optimal dependence structures for integrals involving the sine

Session OS30 - Organized

Room: 4

Infinite dimensional data analysis

Wednesday 20.08.2014 09:15 - 10:45

Chair: Alicia Nieto-Reyes

Organizer: Alicia Nieto-Reyes, Gil Gonzalez-Rodriguez

C1473: J. Romo, R. Lillo, N. Mingotti

Random walk testing for time series of functions

C1458: S. Nagy

Functional theorem of Glivenko-Cantelli with application to data depth for functions

C1437: B. Powell

Bayesian non-parametric spectral density estimation: with application to under-sampled time series

C1425: A. Nieto-Reyes, J. Cuesta-Albertos, F. Gamboa

A study of Gaussianity in stationary processes

Session CS53

Room: 19

Contributions to computational methods in finance I

Wednesday 20.08.2014 09:15 - 10:45

Chair: Peter Winker

Organizer: COMPSTAT 2014

C1318: P. Fischer, A. Hilbert

Fast detection of structural breaks

C1553: P. Foschi

Forecasting forward price curves in electricity markets: a factor model

C1595: J. Portela, A. Munoz, E. Alonso

Forecasting residual demand time series in electricity markets: a functional approach

Session CS51

Room: 20

Contributions of computational statistics to environmental and life sciences

Wednesday 20.08.2014 09:15 - 10:45

Chair: Raphael Huser

Organizer: COMPSTAT 2014

C1667: R. Fernandez Pascual, R. Espejo, M. Ruiz Medina

Estimation of spatially correlated ocean temperature curves including depth dependent covariates

C1679: A. Wawrzynczak-Szaban, A. Wawrzynczak, P. Kopka, M. Jaroszyski, M. Borysiewicz

Efficiency of sequential Monte Carlo and genetic algorithm in Bayesian estimation of the atmospheric contamination source

C1685: T. Kernane, S. Becheket, H. El Maroufy

Parametric inference for stochastic SIS epidemic model in random environment

C1564: M. Arisido

Functional data modeling to measure exposure to ozone

Session CS65

Room: 13

Clustering I

Wednesday 20.08.2014 09:15 - 10:45

Chair: Luca Bagnato

Organizer: COMPSTAT 2014

C1683: P. Michel, B. Ghattas

Clustering ordinal data using binary decision trees

C1599: H. Frick, C. Strobl, A. Zeileis

To split or to mix? Tree vs. mixture models for detecting subgroups

C1615: F. Tenorio de Carvalho, M. Portela Ferreira

Variable-wise kernel-based clustering algorithms for interval-valued data with kernelization of the metric

C1568: Z. Sulc, H. Rezankova

Comparison of selected similarity measures used for clustering of nominal variables

Session PS01

Room: Espace Motta

Poster session I

Wednesday 20.08.2014 09:15 - 10:45

Chair: Francisco de Assis Torres Ruiz

Organizer: COMPSTAT 2014

C1280: J. Liu, C. Chiang

Sample size determination for inferences based on functions of second moments using nonlinear minimization techniques

C1351: C. Henriques, A. Matos, D. Moreira

Regression modelling to explain adverse events after acute myocardial infarction

C1377: T. Yamamoto, H. Chigira, C. Yamamoto

Forecasting mortality: some analytical, experimental and empirical evidences

C1479: D. Maina, B. Namwiba, J. Onyari, J. Boman, K. Shepherd

Chemometric analysis of macro and micronutrients in soils and associated medicinal plants from Maasai region, Kenya

C1692: K. Yamaguchi, T. Ohkawauchi, K. Ohashi

A course on introductory statistics using interactive educational tools

C1331: G. Konczak

On the modification of the non-parametric test for comparing locations of two populations

C1710: M. Maumy-Bertrand, J. Magnanensi, N. Meyer, F. Bertrand

Bootstrap technique and number of PLS or PLSGLR components selection.

C1709: F. Bertrand, P. Bastien, M. Maumy-Bertrand

Cross-validated partial least squares models and their extensions with censored data

C1699: A. Michna, H. Braselmann, H. Zitzelsberger, K. Unger

Identification of molecular targets and signaling networks associated with radiation sensitivity

C1687: H. Pickova, J. Picek

Partial correlation based on L-comoments

Session PS02

Room: Espace Motta

Poster session II

Wednesday 20.08.2014 09:15 - 10:45

Chair: Francisco de Asis Torres Ruiz

Organizer: COMPSTAT 2014

C1397: F. Torres-Ruiz, A. Barrera-Garcia, P. Roman-Roman

A general Weibull diffusion process

C1418: W. Wu, C. Lim

Some estimation approaches on smoothness of a stationary Gaussian random field

C1489: P. Li

Classification of functional data with covariate adjustment

C1486: Y. Chang, M. Zhu

L1-penalized ordinal regression with applications to consumer preference data and survey data

C1504: V. Chen

A geographically weighted autoregressive regression technique to model spatial dependence and nonstationarity

C1528: K. Tahata, R. Auchu, S. Tomizawa

On decomposition of refined estimator of measure for symmetry in square contingency tables

C1530: C. Perez, L. Naranjo, Y. Campos-Roca, J. Martin

Bayesian regression models to address replications of recordings for disease of Parkinson tracking

C1531: J. Linares-Perez, R. Caballero-Aguila, A. Hermoso-Carazo

Filtering algorithm in networked systems from uncertain observations with sensor random delays and packet dropouts

C1634: M. Montero Alonso, A. Lara-Aparicio, J. Luna-del-Castillo

Statistical analysis platform based on webserver with R

Session PS03

Room: Espace Motta

Poster session III

Wednesday 20.08.2014 09:15 - 10:45

Chair: Cristian Gatu

Organizer: COMPSTAT 2014

C1655: R. Sawae, Y. Mori, D. Ishii

A search for new solutions of a to the $p-1$ equal to 1 modulo p squared with a probabilistic computation algorithm

C1638: K. Nittono

Modeling of text accumulation system for collective knowledge with text mining methods

C1627: E. Thibaud, A. Davison

Bayesian hierarchical modelling of spatial extremes: an application to extreme low temperatures in Northern Finland

C1613: K. Na Bangchang

A variable selection in linear regression models based on Tabu Search method

C1607: M. Fujiki

An attitude survey of statistics and an analysis of the basic skills of mathematics in charge subjects

C1592: T. Chotisathienup, K. Budsaba, S. Lisawadi

The efficiency comparison of tests for equality of two variances

C1569: R. Caballero-Aguila, H. Aurora, L. Josefa

Estimation based on covariances from multiple one-step randomly delayed measurements with noise correlation

C1408: J. Roldan Nofuentes

Estimation of the weighted kappa coefficient subject to case-control design

C1715: K. Chinna, A. Aldrin, Y. Wong

Spatial analysis of tuberculosis using space-time scan statistics to detect disease clusters

C1691: M. Souto de Miranda, C. Amado, M. Silva

Robust profiling of site index

Session PS04

Room: Espace Motta

Poster session IV

Wednesday 20.08.2014 09:15 - 10:45

Chair: Cristian Gatu

Organizer: COMPSTAT 2014

C1570: M. Koch, A. Maerkens, R. Kley, J. Uszkoreit, M. Vorgerd, K. Marcus, M. Eisenacher

Classification and biomarker identification for myopathic disorders.

C1581: F. Almendra-Arao, D. Sotres-Ramos, M. Zuniga-Estrada

Extendint the exact test of Barnard to non-inferiority

C1584: T. Monleon-Getino, J. Frias-Lopez

New statistical function to discriminate metagenomic microbial community relative species abundance profiles

C1587: A. Laouar, K. Bouketala, R. Sabre

Stable variables in car insurance

C1588: Y. Pornpakdee, K. Budsaba, W. Panichkitkosolkul

An empirical comparison of homogeneity of variance tests

C1589: U. Intarasat, K. Budsaba, S. Chaimongkol

The efficiency comparison of test for differences among several population means under heterogeneity of variances

C1591: T. Ueno, S. Tatsunami

Consideration of probability of failure in antiretroviral therapy using a stochastic model

C1690: M. Cattelan

Maximum simulated likelihood estimation of Thurstonian models

C1730: O. Kaiser, I. Horenko

FEM-EVA framework for statistical regression analysis of extreme events

C1731: D. Igdalov, S. Gerber, I. Horenko

FEM framework for time series analysis with missing data

Parallel session E: Wednesday 20.08.2014

11:15 - 13:00

Session CS16

Room: 3

Robust regression

Wednesday 20.08.2014 11:15 - 13:00

Chair: Stefan Van Aelst

Organizer: COMPSTAT 2014

C1319: A. Atkinson, M. Riani, A. Cerioli, D. Perrotta

Random start forward searches for detecting mixtures of regression models

C1484: E. Lima Neto, F. De Carvalho, M. Ferreira, P. Almeida Junior

A kernel based robust regression

C1575: J. Visek

Robust test of restricted model

C1334: K. Jung

Robust penalized regression estimator

C1618: M. Avella-Medina, E. Ronchetti

Robust and consistent variable selection for generalized linear and additive models

Session CS19

Room: 6

Methodological statistics I

Wednesday 20.08.2014 11:15 - 13:00

Chair: Jose E. Chacon

Organizer: COMPSTAT 2014

C1342: L. Bagnato, A. Punzo, M. Zoia

Generalizing the multivariate normal distribution for accounting excess kurtosis: an application to model-based clustering

C1346: A. Shelef

A Gini-based stationarity test

C1492: C. Hirotsu, H. Tsuruta

Unifying approach to the shape and change-point hypotheses in a general exponential family

C1451: Z. Hlavka, M. Huskova

Change-point approach to multiple testing

C1548: K. Hayashi, K. Kurihara

Sequential statistical sensitivity analysis for detecting a change point

Session CS41

Room: 20

Contributions to statistics of extreme values I

Wednesday 20.08.2014 11:15 - 13:00

Chair: Armelle Guillou

Organizer: COMPSTAT 2014

C1300: A. Maharaj, P. D'Urso, A. Alonso

Grouping seasonal time series using extreme value analysis

C1488: T. Lugrin, A. Davison, J. Tawn

Bayesian semiparametrics for modelling the clustering of extreme values

C1519: J. El Methni, L. Gardes, S. Girard

Kernel estimation of extreme risk measures for all domains of attraction

C1673: M. Neves, C. Cordeiro

Statistical modelling in time series extremes: An overview and new steps

C1386: A. Dematteo, N. Vayatis, M. Mougeot, S. Clemencon

Sloshing in the LNG shipping industry: risk modelling through multivariate heavy-tail analysis

Session CS43

Room: 13

Contributions to applied Bayesian statistics

Wednesday 20.08.2014 11:15 - 13:00

Chair: Anne Philippe

Organizer: COMPSTAT 2014

C1306: S. Cheung, T. Cheung

Bayesian regression model with a random network

C1552: R. Magiera, A. Jokiel-Rokita

Bayes estimation of parameters for trend-renewal processes

C1675: L. Evers

Skewed Laplace approximation for censored data

C1663: K. Okada, S. Mayekawa

Noncompensatory multiple logistic regression model and its application

C1688: K. Illner, C. Fuchs, F. Theis

Bayesian blind source separation applied to the lymphocyte pathway

Session CS56

Room: 4

Computational statistics III

Wednesday 20.08.2014 11:15 - 13:00

Chair: Andreas Alfons

Organizer: COMPSTAT 2014

C1579: H. Cevallos, S. Van Aelst

Tree-based prediction on incomplete data

C1650: F. Di Lascio, S. Giannerini, A. Reale

Imputation of complex dependent data by conditional copulas: analytic versus semiparametric approach

C1498: A. Charkhi, G. Claeskens, B. Hansen

Weight choice by minimizing MSE for general likelihood averaging

C1495: P. Rochet, F. Lavancier

A general procedure to combine estimators

C1585: P. Economou, A. Batsidis, G. Tzavelas

Goodness of fit tests for the lognormal distribution

Session CS64

Room: 5

Clustering II

Wednesday 20.08.2014 11:15 - 13:00

Chair: Kim De Roover

Organizer: COMPSTAT 2014

C1344: B. Lafuente, J. Vilar

Time series clustering based on quantile autocovariances

C1705: I. Batmaz, A. Yetere Kursun, C. Iyigun

Consensus clustering of time series data

C1631: F. Durante

Tail-dependence clustering of financial time series

C1574: C. Anderson, D. Lee, N. Dean

Bayesian cluster detection via adjacency modelling

Session CS81

Room: 19

Contributions to statistics and optimization in finance II

Wednesday 20.08.2014 11:15 - 13:00

Chair: Marguerita Giuzio

Organizer: COMPSTAT 2014

C1450: M. Giuzio, D. Ferrari, S. Paterlini

A generalized description length approach for sparse and robust index tracking

C1350: E. Ossola, P. Gagliardini, O. Scaillet

A diagnostic criterion for approximate factor structure

C1516: B. Seo, D. Kim

On singular and spurious solutions in finite mixture models

C1680: M. Knefati, F. Beninel

Transfer of semiparametric single index model in binary classification

C1702: M. Ludwig, F. Audrino, R. Huitema

An empirical analysis of the Ross recovery theorem

Parallel session F: Wednesday 20.08.2014 15:15 - 16:45

Session IS01 - Invited *Room: 3*

Volatility modelling and forecasting *Wednesday 20.08.2014 15:15 - 16:45*

Chair: Alessandra Amendola Organizer: Alessandra Amendola

C1321: J. Rombouts

Option pricing with asymmetric heteroskedastic normal mixture models

C1395: F. Audrino, L. Camponovo, C. Roth

A conservative test for the lag structure of assets realized volatility dynamics

C1471: A. Amendola, G. Storti

Combining information at different frequencies in multivariate volatility prediction

Session OS25 - Organized *Room: 4*

Functional regression models and applications *Wednesday 20.08.2014 15:15 - 16:45*

Chair: Ana M. Aguilera Organizer: Ana M. Aguilera

C1390: S. Brockhaus, F. Scheipl, T. Hothorn, S. Greven

The functional linear array model estimated by boosting

C1466: M. Wilhelm, L. Sangalli

Generalized linear models for spatial functional data analysis

C1407: P. Reiss, L. Huang, H. Chen, S. Colcombe

Varying-smoother models for functional responses

C1441: A. Aguilera, M. Aguilera-Morillo

Linear discriminant analysis based on penalized functional PLS

Session OS29 - Organized *Room: 5*

Survey sampling *Wednesday 20.08.2014 15:15 - 16:45*

Chair: Alina Matei Organizer: Alina Matei

C1406: Y. Berger

Empirical likelihood confidence intervals for complex sampling designs using R

C1354: E. Graf

Variance estimation for regression imputed quantiles and inequality indicators

C1534: C. Hasler, A. Matei

Adjustment for nonignorable nonresponse using latent homogeneous response groups

C1555: B. Hulliger, M. Bill

Multivariate outliers in incomplete survey data

Session OS36 - Organized *Room: 6*

Statistics in medicine *Wednesday 20.08.2014 15:15 - 16:45*

Chair: Valentin Rousson Organizer: Valentin Rousson

C1393: V. Bremhorst, P. Lambert

Flexible models for cure interval-censored data

C1453: I. Locatelli, V. Rousson

Using an intraclass odds-ratio as an alternative to kappa to assess the inter-rater reliability of binary measurements

C1427: L. Held, D. Sabanes Bove

Approximate Bayesian model selection with the deviance statistic

C1533: A. Chaouch, A. Randriamiharisoa, V. Rousson

Showing statistically the existence of disease subtypes using model based clustering: how feasible is it?

Session CS48

Room: 20

Contributions to longitudinal data analysis I

Wednesday 20.08.2014 15:15 - 16:45

Chair: Anuradha Roy

Organizer: COMPSTAT 2014

C1296: X. Song

Statistical analysis of multivariate longitudinal data

C1536: W. Fung

Robust estimation in joint mean-covariance regression model for longitudinal data

C1563: H. Sakurai, M. Taguri

Comparison of block bootstrap testing methods of mean difference for paired longitudinal data

C1611: J. Li

Nonparametric dynamic screening system for monitoring longitudinal data

Session CS14

Room: 13

Computational statistics IV

Wednesday 20.08.2014 15:15 - 16:45

Chair: Paolo Foschi

Organizer: COMPSTAT 2014

C1538: P. Catani, N. Ahlgren

Finite-sample multivariate tests for ARCH in vector autoregressive models

C1482: E. Nikolic-Djoric, Z. Lozanov Crvenkovic

Different approaches to differential entropy estimation

C1502: J. Durand, Y. Guedon

Quantifying and localizing state uncertainty in hidden Markov models using conditional entropy profiles

C1562: P. Bhuyan, A. Dewanji

Dynamic stress-strength modeling with cumulative stress and strength degradation

Session CS50

Room: 19

Contributions to dependence models

Wednesday 20.08.2014 15:15 - 16:45

Chair: Piotr Jaworski

Organizer: COMPSTAT 2014

C1358: H. Huang, W. Wang

Regularized principal component analysis for spatial data

C1499: R. Verbelen, K. Antonio, G. Claeskens

Modeling dependence under censoring and truncation using multivariate mixtures of Erlangs

C1671: P. Fernique, J. Durand, Y. Guedon

Estimation of discrete partially directed acyclic graphical models in multitype branching processes

C1281: T. Fan, T. Hsu

Life tests of series systems under copula based lifetime distributions

Parallel session G:

Thursday 21.08.2014

08:45 - 10:00

Session OS13 - Organized

Room: 6

Multiple nonparametric regression

Thursday 21.08.2014 08:45 - 10:00

Chair: Joachim Schnurbus

Organizer: Joachim Schnurbus

C1289: J. Racine, H. Tristen

Nonparametric kernel estimation: an exact parallel kd-tree approach

C1459: C. Schellhase, F. Spanhel

Estimation of non-simplified vines using (nonparametric) trivariate copula constructions

C1430: J. Schnurbus, H. Haupt

Smoothing matrix analysis for mixed kernel regression

Session OS22 - Organized

Room: 13

Statistics in medical imaging: Geometry, inference and computations

Thursday 21.08.2014 08:45 - 10:00

Chair: Vic Patrangenaru

Organizer: Vic Patrangenaru

C1527: S. Huckemann, A. Hartmann, J. Dannemann, O. Laitenberger, C. Geisler, A. Egner, A. Munk

Stochastic deconvolution for drift-estimation in photoactivated nanomicroscopy imaging of microtubulin networks

C1561: R. Maitra, W. Chen

Clustering Approaches to Improved Activation Detection in fMRI

C1608: V. Patrangenaru, M. Qiu, L. Ellingson

How far is the corpus callosum of an average individual from the corpus callosum of Albert Einstein?

Session OS23 - Organized

Room: 19

Statistics in life sciences

Thursday 21.08.2014 08:45 - 10:00

Chair: Athanassios Kondylis

Organizer: Athanassios Kondylis

C1369: S. Tavakoli, V. Panaretos

Dynamics of DNA minicircles in motion via Fourier analysis of functional time series

C1424: D. Kraus

Analysis of incomplete functional data

C1717: V. Esposito Vinzi

Predictive component-based multi-block path modeling

Session OS26 - Organized

Room: 5

Large scale portfolio allocation in a non-elliptical universe *Thursday 21.08.2014 08:45 - 10:00*

Chair: Simon Broda

Organizer: Marc Paoletta

C1475: J. Krause, M. Paoletta

A fast and accurate method for value at risk and expected shortfall calculation using the noncentral t distribution

C1467: M. Gambacciani, M. Paoletta

Asset returns density forecasting with MCD algorithms

C1442: S. Broda, M. Paoletta, J. Krause

Saddlepoint approximation of expected shortfall for transformed means

Session OS28 - Organized

Room: 4

Symbolic/algebraic methods in computational statistics I *Thursday 21.08.2014 08:45 - 10:00*

Chair: Elvira di Nardo

Organizer: Elvira di Nardo

C1380: P. Zwiernik

Tree cumulants for latent two-state tree models

C1392: E. Riccomagno, C. Fassino, L. Torrente

Performance analysis of an algorithm from computational algebra for implicit regression

C1410: H. Wynn

Confidence nets based on finite reflection groups

Session OS33 - Organized

Room: 3

Nonparametric methods for high dimensions

Thursday 21.08.2014 08:45 - 10:00

Chair: Maria Lucia Parrella

Organizer: Maria Lucia Parrella

C1349: N. Huang, P. Fryzlewicz

Large precision matrix estimation via pairwise tilting

C1670: M. Di Marzio, S. Fensore, A. Panzera, C. Taylor

Local likelihood estimation for multivariate directional data

C1660: F. Giordano, S. Lahiri, M. Parrella

GRID for variable selection in high dimensional regression

Parallel session H: Thursday 21.08.2014 11:30 - 13:00

Session IS02 - Invited

Room: 3

Computer intensive methods in statistics of extremes

Thursday 21.08.2014 11:30 - 13:00

Chair: Ivette Gomes

Organizer: Ivette Gomes

C1324: A. Guillo, C. Dutang, Y. Goegebeur

Robust and bias-corrected estimation of the coefficient of tail dependence

C1668: F. Caeiro, M. Gomes

On the bootstrap methodology for the estimation of the tail sample fraction

C1557: I. Gomes, F. Caeiro

Efficiency of partially reduced-bias mean-of-order-p versus minimum-variance reduced-bias extreme value index estimation

Session OS11 - Organized

Room: 6

Advances and new methodologies in survival and reliability *Thursday 21.08.2014 11:30 - 13:00*

Chair: Juan Eloy Ruiz-Castro

Organizer: Juan Eloy Ruiz-Castro

C1374: I. Bomze, A. Astorino, A. Fuduli, M. Gaudio

Robust spherical separation

C1472: M. Zenga, F. Domma

The Dagum distribution from a survival analysis point of view

C1435: L. Azarang, J. de Una-Alvarez

The jackknife estimate of variance for transition probabilities in the non-markov illness-death model

C1371: J. Ruiz-Castro

Preventive maintenance in a complex warm standby system. A transient analysis

Session OS27 - Organized

Room: 4

Computational challenges in environmental statistics

Thursday 21.08.2014 11:30 - 13:00

Chair: Marc Genton

Organizer: Marc Genton

C1444: M. Genton

Visualization of environmental data

C1347: S. Castruccio, M. Genton

Emulation of global 3D spatio-temporal temperature: a distributed computing approach to model one billion data points

C1367: Y. Sun, M. Stein

Statistically and computationally efficient estimating equations for large spatial datasets

C1415: R. Huser

High-order composite likelihood for spatial extremes

Session OS32 - Organized

Room: 5

Financial time series

Thursday 21.08.2014 11:30 - 13:00

Chair: Cathy W.S. Chen

Organizer: Cathy W.S. Chen

C1457: R. Gerlach, C. Wang

Realized GARCH models incorporating intra-day and realized range data

C1414: M. So

A multivariate mixture stochastic covariance model

C1448: S. Lee, Y. Lee, C. Chen

Parameter change test for zero-inflated generalized Poisson autoregressive models

C1454: C. Chen, R. Gerlach, E. Lin

Bayesian assessment of dynamic quantile forecasts

Session CS45

Room: 19

Contributions to copula-based modeling II

Thursday 21.08.2014 11:30 - 13:00

Chair: Ostap Okhrin

Organizer: COMPSTAT 2014

C1383: S. Orso, S. Guerrier, M. Victoria-Feser

Bounded-influence robust estimation of copulas

C1649: J. Picek, J. Kysely, T. Simkova

Multivariate L-moment homogeneity test based on copula modeling

C1662: S. Bhattacharya, V. Rajan

Unsupervised learning using Gaussian mixture copula model

C1669: S. Kuvattana, S. Sukparungsee, P. Busababodhin, Y. Areepong

Efficiency of bivariate copula on the Shewhart control chart

Session CS47

Room: 13

Contributions to longitudinal data analysis II

Thursday 21.08.2014 11:30 - 13:00

Chair: Juan Romo

Organizer: COMPSTAT 2014

C1653: R. Buergin, G. Ritschard

Tree-based algorithm for learning moderation in linear regression models

C1666: S. Pandolfi, F. Bartolucci, G. Montanari

A comparison of some estimation methods for latent Markov models with covariates

C1399: M. Cabral, M. Goncalves

A simulation study to assess statistical approaches for longitudinal count data

C1330: M. Goncalves, M. Cabral

Incomplete longitudinal binary responses in marginal model

Session CS52

Room: 20

Contributions to computational methods in finance II

Thursday 21.08.2014 11:30 - 13:00

Chair: Robert Kunst

Organizer: COMPSTAT 2014

C1357: L. Soegner, J. Jaroslava

Method of moments estimation and affine term structure models

C1559: N. Kunitomo, H. Misaki

The SIML estimation of Integrated covariances and hedging coefficient under micro-market noise and random sampling

C1630: L. Mercuri, S. Iacus

Estimation of levy carma models in the yuima package: application on the financial time series

C1576: B. Siliverstovs

Keeping a finger on the pulse of the economy: nowcasting Swiss GDP in real-time squared

Parallel session I:

Thursday 21.08.2014

14:00 - 15:45

Session TS2

Room: 3

Tutorial 2

Thursday 21.08.2014 14:00 - 15:45

Chair: Gil Gonzalez-Rodriguez

Organizer: COMPSTAT 2014

C1718: S. Van Aelst

Robust estimation, inference and prediction

Session OS38 - Organized

Room: 20

The YSG-IASC session: robust methods in regression analysis

Thursday 21.08.2014 14:00 - 15:45

Chair: Han-Ming Wu

Organizer: Han-Ming Wu

C1560: Y. Terada

Asymptotic properties of factorial k-means clustering

C1396: V. Oellerer, C. Croux

Robust regression in high-dimensions: sparse S and sparse MM

C1507: A. Alfons, C. Croux, S. Gelper

An algorithm for robust groupwise least angle regression

C1523: H. Wu

Cumulative slicing estimation for multiple nonlinear manifolds learning

C1724: K. Lee, Y. Chen

Robust Bayesian variable selection to mixture regression models

Session CS18

Room: 19

Bayesian methods

Thursday 21.08.2014 14:00 - 15:45

Chair: Leonhard Held

Organizer: COMPSTAT 2014

C1365: S. Fu, G. Corani

A hierarchical Bayesian approach to negative binomial regression

C1412: C. Gutierrez Perez, M. Gonzalez Velasco, R. Martinez Quintana

ABC methodology for a Y-linked two-sex branching model

C1572: D. Chakrabarty

New state-space modelling based inverse Bayesian learning, in the absence of training data

C1694: C. Chaniialidis, L. Evers, T. Neocleous

Bayesian density regression for count data

C1308: Y. Chen, C. Huang

Bayesian bioequivalence test based on robust linear mixed effect model for bioavailability measures

Session CS68

Room: 6

Variable selection

Thursday 21.08.2014 14:00 - 15:45

Chair: Francesco Giordano

Organizer: COMPSTAT 2014

C1315: S. Mueller, T. Garcia, R. Carroll

Structural and hierarchical variable selection using weighted regularization methods

C1491: H. Matsui

Variable selection in multivariate linear models for functional data

C1388: W. Rejchel

High-dimensional problems in ranking (ordinal regression) with Lasso

C1320: P. Tisseyre, J. Mielniczuk

Model selection for misspecified logistic regression

C1637: H. Park, Y. Shiraishi, S. Imoto, S. Miyano
Adaptive penalized logistic regression for uncovering biomarker

Session CS70

Room: 4

Econometric models

Thursday 21.08.2014 14:00 - 15:45

Chair: Joachim Schnurbus

Organizer: COMPSTAT 2014

C1700: E. Zahnd, V. Rousson

Improved parameter estimation and predictions using the generalized least squares in the presence of heteroskedasticity

C1501: S. Sperlich, R. Theler

Endogeneity and varying coefficient models

C1513: M. Kyriacou, M. Chambers

Jackknife estimation in the presence of a near-unit root

C1476: S. Ranjbar, S. Sperlich

Fancy non-(non)-linearities in applied economics

C1360: A. Welfe, W. Grabowski

An exchange rate model with market pressures and contagion effect

Session CS57

Room: 13

Computational statistics V

Thursday 21.08.2014 14:00 - 15:45

Chair: Veronika Czellar

Organizer: COMPSTAT 2014

C1617: P. Mozgunov

Application of Kalman Filter with alpha-stable distribution

C1426: G. Roussellet, A. Monfort, J. Renne

A quadratic Kalman filter

C1661: H. Nassar, B. Djehiche (canceled)

A functional Hodrick Prescott filter

C1678: D. Stasi, K. Sadeghi, A. Rinaldo, S. Petrovic, S. Fienberg

Beta models for random hypergraphs with a given degree sequence

C1658: D. Ishii, R. Sawae, Y. Mori

Enumeration and statistics of the prime pairs computation

Session CS77

Room: 5

Methodological statistics II

Thursday 21.08.2014 14:00 - 15:45

Chair: Keith Knight

Organizer: COMPSTAT 2014

C1625: E. Pelle, D. Hessen, P. van der Heijden

Log-linear multidimensional Rasch model for capture-recapture

C1602: K. Chatterjee, D. Mukherjee

Estimating the homogeneous population size via empirical Bayes method in a complex dual-record system

C1698: Z. Fabian

Score function of distribution and heavy tails

C1632: E. Kabzinska, Y. Berger

Empirical Likelihood approach to combining information from multiple surveys

C1352: T. Wu, C. Hsu, H. Chen, H. Yu

Root n estimates of vectors of integrated density partial derivative functionals

Parallel session J: Thursday 21.08.2014 16:15 - 18:00

Session OS39 - Organized

Room: 4

Dimension reduction and classification

Thursday 21.08.2014 16:15 - 18:00

Chair: Patrick Groenen

Organizer: Patrick Groenen

C1684: P. Schoonees, P. Groenen

Two-way clustering with least-squares matrix decompositions

C1672: R. de Vlaming, P. Groenen

Genetic risk scores using ridge regression

C1652: M. van de Velden, A. Iodice D'Enza, F. Palumbo

Cluster correspondence analysis

C1636: P. Groenen, G. van den Burg

An extended comparison of multiclass support vector machines

C1348: G. van den Burg, P. Groenen

GenSVM: a general multiclass support vector machine

Session OS34 - Organized

Room: 5

Symbolic data analysis in the big data age

Thursday 21.08.2014 16:15 - 18:00

Chair: Javier Arroyo

Organizer: Javier Arroyo and Antonio Irpino

C1470: P. Brito, M. Ichino

The data accumulation graph (DAG): visualization of high dimensional complex data

C1464: J. Nakano, Y. Yamamoto, N. Shimizu, T. Fujiwara

Aggregated symbolic data description including real and categorical variables

C1460: M. Mizuta, Y. Matsui

Analysis of sensing data with moving functional methods

C1708: C. Drago, C. Lauro, G. Scepi

Model based symbolic description for big data analysis

C1706: Y. Matsui, M. Mizuta

SDA for mixed-type data and its application to analysis of environmental radio activity level data

Session CS74

Room: 13

Time series

Thursday 21.08.2014 16:15 - 18:00

Chair: Jeroen Rombouts

Organizer: COMPSTAT 2014

C1283: J. De Klerk

Time series outlier detection using singular spectrum analysis and robust principal component analysis

C1336: K. Kamijo

Analysis for multivariate time series using local fractal dimension in n-dimensional space

C1639: C. Derquenne

Modelling multivariate time series by structural equations modelling and segmentation approach

C1586: R. Kunst

A combined nonparametric test for seasonal unit roots

C1549: T. Tharanganie, R. Hyndman

Methods for estimating a time series of densities

Session CS71

Room: 6

Regression models II

Thursday 21.08.2014 16:15 - 18:00

Chair: Stefan Sperlich

Organizer: COMPSTAT 2014

C1518: T. Misumi, S. Konishi

Model selection for functional mixed model via Gaussian process regression

C1558: J. Wishart

Data-driven wavelet resolution choice in multichannel box-car deconvolution with long memory

C1356: R. Navratil

Regression rank scores and testing of heteroscedasticity

C1582: I. Charlier, D. Paindaveine, J. Saracco

Conditional quantile estimation using optimal quantization: a numerical study

C1317: Y. Huang, C. Wen, Y. Hsu

The extensively corrected score for measurement error models

Session CS82

Room: 20

Applied statistics and data analysis III

Thursday 21.08.2014 16:15 - 18:00

Chair: Ludger Evers

Organizer: COMPSTAT 2014

C1619: B. Fichet

Combining sub(up)-approximations of different type to improve a solution

C1723: R. Sadika, M. Summa Gettler, S. Benammou

Joint analysis of closed and-open ended questions in a survey about the Tunisian revolution

C1664: A. Labenne, M. Chavent, V. Kuentz-Simonet, S. Jerome

Variable selection to construct indicators of quality of life for data structured in groups

C1610: K. Okusa, T. Kamakura

Statistical registration of frontal view gait silhouette with application to gait analysis

C1551: F. Fouedjio, N. Desassis, T. Romary, J. Rivoirard

Estimation of space deformation models for non-stationary random functions

Session CS59

Room: 19

Computational statistics VI

Thursday 21.08.2014 16:15 - 18:00

Chair: Jeffrey S. Racine

Organizer: COMPSTAT 2014

C1612: C. Gatu, M. Cosbuc, E. Kontoghiorghes

A computational efficient strategy for estimating the block recursive simultaneous equations model

C1497: J. Chacon, T. Duong

Recursive computation of higher order multivariate Gaussian density derivatives

C1573: C. Mante

Density and Distribution Function estimation through iterates of fractional Bernstein Operators

C1394: S. Wilson, T. Mai, P. Cogan, A. Bhattacharya, O. Robles Sanchez, L. Aslett, S. ORiordain

Using storm for scaleable sequential statistical inference

C1537: Y. Mori, M. Kuroda, M. Iizuka, M. Sakakihara

Performance of acceleration of ALS algorithm in nonlinear PCA

Parallel session K:

Friday 22.08.2014

9:00 - 10:45

Session CS40

Room: 6

Contributions to statistics of extreme values II

Friday 22.08.2014 9:00 - 10:45

Chair: Ivette Gomes

Organizer: COMPSTAT 2014

C1416: S. Wager, W. Fithian

Semiparametric exponential families for heavy-tailed data

C1428: C. Bormann, M. Schienle, J. Schaumburg

A test for the portion of bivariate dependence in multivariate tail risk

C1641: M. Schindler

Study on the choice of regression quantile threshold in a POT model

C1333: I. Serra, J. Castillo, M. Padilla

Comparison of techniques for extreme values using financial data

C1644: C. Neves, I. Fraga Alves

Estimation of the right endpoint of a light tailed distribution

Session CS49

Room: 13

Contributions in survival and reliability

Friday 22.08.2014 9:00 - 10:45

Chair: Polychronis Economou

Organizer: COMPSTAT 2014

C1303: S. Tseng

Joint modeling of laboratory and field data with application to warranty prediction

C1339: C. Kustos, C. Mueller

Simplicial depth for growth models in construction engineering

C1496: L. Dirick, G. Claeskens, A. Vasnev, B. Baesens

Using mixture cure models with unobserved heterogeneity for the analysis of credit loan data.

C1359: N. Hsu, S. Tseng, M. Chen

Adaptive warranty prediction for highly reliable products

C1305: J. Eustaquio, E. Barrios

Nonparametric hypothesis testing for clustered survival model

Session CS73

Room: 3

Robust methods

Friday 22.08.2014 9:00 - 10:45

Chair: Anthony C. Atkinson

Organizer: COMPSTAT 2014

C1335: P. Rodrigues, A. Monteiro, V. Lourenco

Robust singular value decomposition with application to statistical genetics

C1368: G. Tarr, S. Mueller, N. Weber

Robust estimation of precision matrices under cellwise contamination

C1620: C. de Porres, E. Ronchetti

Robust moment selection in GMM

C1621: M. Ernst, G. Haesbroeck

Comparison of robust detection techniques for local outliers in multivariate spatial data

C1622: R. Dyckerhoff, P. Mozharovskiy

Exact computation of the halfspace depth in arbitrary dimension

Session CS72

Room: 4

Regression models III

Friday 22.08.2014 9:00 - 10:45

Chair: Rosalba Radice

Organizer: COMPSTAT 2014

C1554: K. Bulteel, F. Tuerlinckx, E. Ceulemans

To scale and how to scale: Interpreting the edges of a dynamic network

C1580: M. Vervloet, W. Van den Noortgate, E. Ceulemans

A further inspection of the role of the alpha parameter in principal covariates regression

C1385: P. Kumar, F. Kashanchi

Linear regression models using L1, L2 and L infinity norms

C1623: J. Tsuchida, H. Yadohisa

Partial least-squares logistic regression using F-measure

C1481: M. Moeyaert, W. Van den Noortgate

Combining several types of single-case experimental designs using three-level meta-analytic models
Session CS75 **Room: 5**
Multivariate statistics III *Friday 22.08.2014* 9:00 - 10:45
Chair: Simon Wilson *Organizer:* COMPSTAT 2014

C1597: M. Yamamoto
 Functional multiple-set canonical correlation analysis for square integrable stochastic processes
C1535: N. Taneichi, Y. Sekiya, J. Toyama
 Bartlett adjustment of deviance statistic for three types of binary response models
C1520: S. Lubbe
 A quadratic discriminant analysis biplot
C1541: E. Rousseaux, G. Ritschard
 An association rule miner for unbalanced data based on artificial bee colony optimization

Session CS78 **Room: 19**
Graphical tools and visualization *Friday 22.08.2014* 9:00 - 10:45
Chair: Alicia Nieto-Reyes *Organizer:* COMPSTAT 2014

C1326: C. Albers, J. Gower
 A contribution to the visualisation of three-way arrays
C1355: F. Phoa
 A graphical user interface platform of the stepwise response refinement screener for screening experiments
C1577: W. Chantarangsi, W. Liu, F. Bretz, A. Hayter, S. Kiatsupaibul
 Q-Q plots with confidence
C1686: T. Kubota, H. Tsubaki
 Visualization for reason-specified suicide data in Japan
C1712: Y. Akimoto, T. Yanagimoto, T. Kamakura
 Advantages of molding results in data analysis

Parallel session L: **Friday 22.08.2014** **11:15 - 12:45**

Session IS03 - Invited **Room: 3**
Statistics and optimization in finance *Friday 22.08.2014* 11:15 - 12:45
Chair: Sandra Paterlini *Organizer:* Sandra Paterlini

C1387: C. Czado
 Vine copulas: statistical inference and model selection
C1447: D. Maringer, S. Deininger
 Estimating time series models with heuristic methods: the case of economic parity conditions
C1469: S. Paterlini, B. Fastrich, P. Winker
 Penalized least squares for optimal sparse portfolio selection

Session OS54 - Organized **Room: 5**
Symbolic/algebraic methods in computational statistics II *Friday 22.08.2014* 11:15 - 12:45
Chair: Elvira di Nardo *Organizer:* Elvira di Nardo

C1677: C. Rose, M. Smith
 Everything you always wanted to know about moments (but were afraid to derive)
C1436: S. Petrovic, E. Gross, D. Stasi
 Goodness of fit for log-linear network models: dynamic Markov bases using hypergraphs

C1378: C. Uhler

Algebraic geometry meets causal inference

C1353: E. Di Nardo

Taking advantage of a symbolic representation of non-central Wishart distributions

Session OS46 - Organized

Room: 4

Multi-set and multi-way models II

Friday 22.08.2014 11:15 - 12:45

Chair: Eva Ceulemans

Organizer: Marieke Timmerman , Eva Ceulemans , Alwin Stegeman

C1421: E. Acar

Structure-revealing unsupervised data fusion based on coupled matrix and tensor factorizations

C1434: M. Sorensen, L. De Lathauwer

Multiset analysis based on coupled tensor decompositions

C1439: T. Wilderjans, E. Ceulemans

Clusterwise parafac with varying complexities in latent variable structure

C1510: P. Comon, S. Sahnoun

Tensor polyadic decomposition for antenna array processing

Session OS37 - Organized

Room: 6

Mixture modeling of longitudinal data

Friday 22.08.2014 11:15 - 12:45

Chair: Andre Berchtold

Organizer: Andre Berchtold

C1452: Z. Taushanov

Finding Likelihood optimum by trials

C1431: D. Bolano, A. Berchtold

Hidden mixture distribution modeling: model selection and computation

C1429: P. Adamopoulos, A. Berchtold, G. Ritschard

DCMM for latent group identification with longitudinal data

C1419: O. Maitre

March: an R implementation of markovian models

Session OS83 - Organized

Room: 20

Application of extreme value theory in computing systems

Friday 22.08.2014 11:15 - 12:45

Chair: Petar Radojkovic

Organizer: Petar Radojkovic and Francisco Cazorla Almeida

C1727: C. Lo

Rationale to the application and tailoring of EVT in context

C1726: F. Cazorla

EVT in real-time systems: i.i.d properties emanating from the experimentation

C1728: T. Vardanega

EVT in real-time systems: i.i.d properties emanating from the computing system

C1725: P. Radojkovic

EVT in non-real-time systems: Tackling NP-complete computer-science problems

Session CS20

Room: 19

Applied statistics and data analysis IV

Friday 22.08.2014 11:15 - 12:45

Chair: Stan Azen

Organizer: COMPSTAT 2014

C1361: V. Hofer

Compositional data approach for statistical process control of railway ballast

C1364: J. Shiau, Y. Wu

Nonparametric profile monitoring and fault diagnosis via functional data analysis

C1379: S. Mirzaei, D. Sengupta

Nonparametric estimation of menarcheal age distribution based on recall data

C1603: M. Cannas, B. Arpino

Propensity score matching with clustered data: an application to birth register data

Session CS69

Room: 13

Count data

Friday 22.08.2014 11:15 - 12:45

Chair: Eva Cantoni

Organizer: COMPSTAT 2014

C1329: J. Vogler, R. Liesenfeld, J. Richard

Analysis of discrete dependent variable models with spatial correlation

C1463: E. Cantoni, J. Mills Flemming, A. Welsh

Modelling and predicting clustered count data with excess zeros

C1628: W. Aeberhard, E. Cantoni, S. Heritier

Maximum empirical likelihood estimation of mixing distributions for overdispersed count data modelling

C1633: C. Kleiber, A. Zeileis

Count data regression with excess zeros - a flexible framework using the GLM toolbox