Tuesday, July 6th, 2010

9:30 - 10:15	**Plenary Talk: Montserrat Fuentes**
Auditorio	Spatial bayesian quantile regression: Application to study the impact of climate change on tropospheric ozone

10:15 - 10:45	**Long coffee break**

10:45 - 12:15	**Invited Session III-I: Extremes and Risks**
Room 1.0.B02	Organizer: María Ivette Gomes
10:45 - 11:15	Tail behaviour of β-ARCH processes
	Laszlo Markus
11:15 - 11:45	Pseudo-empirical likelihood inference for clusters of rare events
	Christian-Yann Robert
11:45 - 12:15	Semi-parametric probability-weighted moments estimation revisited
	María Ivette Gomes

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10:45 - 12:15	**Invited Session III-II: Stochastic 3D Modelling of Morphological Microstructures**
Room 1.0.B03	Organizer: Volker Schmidt
10:45 - 11:15	Modeling fiber reinforced polymers
	Hellen Altendorf
11:15 - 11:45	Modelling the microstructure of foams using random tessellations
	Claudia Redenbach
11:45 - 12:15	Random geometric graphs for modelling the pore system of fibre-based materials
	Ralf Thiedmann

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10:45 - 12:15	**Invited Session III-III: Sequential Detection and Estimation I**
Room 1.0.B04	Organizers: George Moustakides, Alex Tartakovsky & Igor Nikiforov
10:45 - 11:15	Sequential detection of change-points in state-space models
	Boris Brodsky
11:15 - 11:45	Wiener disorder problem with observations at fixed discrete time epochs
	Savas Dayanik
11:45 - 12:15	Epidemic detection using CUSUM
	Georgios Fellouris

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10:45 - 12:15	**Invited Session III-IV: Heavy Traffic Limits**
Room 1.0.B05	Organizer: David Perry

11:15 - 11:45	Pareto efficiency for the concave order and multivariate comonotonicity
	Guillaume Carlier
11:45 - 12:15	Fear of loss, inframodularity, and transfers
	Marco Scarsini

12:15 - 12:30   **Break**

12:30 - 14:00   **Invited Session IV-I: Insurance Risk Theory**
Room 1.0.B02   Organizer: Claude Lefèvre

12:30 - 13:00	Reinsurance and solvency
	M. Mercè Claramunt
13:00 - 13:30	Actuarial applications of epidemiological models
	José Garrido
13:30 - 14:00	Stochastic modelling of portfolio experienced mortality: A co-integration based approach
	Stéphane Loisel

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12:30 - 14:00   **Invited Session IV-II: Stochastic Geometry**
Room 1.0.B03   Organizer: Tomasz Schreiber

12:30 - 13:00	Visibility estimates in the Boolean model
	Pierre Calka
13:00 - 13:30	Estimating surface integrals on the boundary of unknown bodies: An application to Google Earth
	Raúl Jiménez
13:30 - 14:00	Moment analysis of the Delaunay tessellation field estimator
	Marie-Colette van Lieshout

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12:30 - 14:00   **Invited Session IV-III: Sequential Detection and Estimation II**
Room 1.0.B04   Organizers: George Moustakides, Alex Tartakovsky & Igor Nikiforov

12:30 - 13:00	On-line change detection and condition-based maintenance for a non-homogenous Gamma process
	Mitra Fouladirad
13:00 - 13:30	Multi-dimensional quickest detection in coupled stochastic network
	Olympia Hadjiliadis
13:30 - 14:00	Sequential decision procedures in networks
	Igor Nikiforov

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12:30 - 14:00   **Invited Session IV-IV: Asymptotics in Queueing Networks**
Room 1.0.B05   Organizer: David Perry

Wednesday, July 7th, 2010

9:30 - 10:15	**Plenary Talk: Robin Pemantle**
Auditorio	Probability and the analysis of algorithms: examples and open problems

10:15 - 10:45	**Long coffee break**

10:45 - 12:15	**Invited Session V-I: Stochastic Orders: Applications in Reliability and Finance**
Room 1.0.B02	Organizer: Félix Belzunce
10:45 - 11:15	New ordering results for coherent system lifetimes
	Jorge Navarro
11:15 - 11:45	On the consistency of distorted variability measures with respect to dispersive orders
	Miguel Ángel Sordo
11:45 - 12:15	Stochastic comparisons of multivariate mixtures
	Moshe Shaked

10:45 - 12:15	**Invited Session V-II: Sequential Detection and Estimation III**
Room 1.0.B03	Organizers: George Moustakides, Igor Nikiforov & Alex Tartakovsky
10:45 - 11:15	Quickest sequential opportunity search in multichannel systems
	Lifeng Lai
11:15 - 11:45	Minimax optimality of the Shiryaev-Roberts procedure
	Alexander Tartakovsky
11:45 - 12:15	Bayesian quickest transient change detection
	Venugopal Veeravalli

10:45 - 12:15	**Invited Session V-III: Probability Tools in Selection and Validation of Models**
Room 1.0.B04	Organizer: Carlos Matrán
10:45 - 11:15	Asymptotics for model checking methods based on trimming
	Eustasio del Barrio
11:15 - 11:45	A random-projection based Gaussianity test for stationary process
	Juan A. Cuesta-Albertos
11:45 - 12:15	Probability bounds for model selection in ill posed inverse problems and active learning
	Carenne Ludeña

10:45 - 12:15	**Invited Session V-IV: Queues and Risk Processes**
Room 1.0.B05	Organizer: David Perry
10:45 - 11:15	Queues and risk models
	Jacques Resing

11:15 - 11:45	Approximating probabilities for runs and patterns in i.i.d. and Markov dependent trials
	Brad C. Johnson
11:45 - 12:15	Approximating the extreme right-hand tail probabilities for distributions of runs and patterns
	James C. Fu

12:15 - 12:30   Break

12:30 - 14:00   Invited Session VI-I: Distributional Tests and Related Theory
Room 1.0.B02   Organizer: Yongzhao Shao

12:30 - 13:00	Behaviour of change-point tests near the detection boundary
	Michael Stewart
13:00 - 13:30	Robust-efficient test for exponentiality
	Jiqiang Guo
13:30 - 14:00	A probabilistic characterization for multivariate normality
	Yongzhao Shao

12:30 - 14:00   Invited Session VI-II: Sequential Detection and Estimation IV
Room 1.0.B03   Organizers: George Moustakides, Igor Nikiforov & Alex Tartakovsky

12:30 - 13:00	Minimax-Bayesian test for sequential testing of two composite hypothesis
	Boris Darkhovsky
13:00 - 13:30	Sequential nonparametric estimation of the drift in diffusion based on discrete-time observations
	Leonid Galtchouk
13:30 - 14:00	Tracking a threshold crossing stopping time over a Gaussian random walk through noisy observations
	Aslan Tchamkerten

12:30 - 14:00   Invited Session VI-III: Methods for Functional Data
Room 1.0.B04   Organizer: Cristian Preda

12:30 - 13:00	Wavelet-based estimation in functional linear regression with applications to life sciences
	Ana Maria Aguilera
13:00 - 13:30	Nonparametric functional regression with functional responses using Gaussian process models
	Heng Lian
13:30 - 14:00	Anticipated and adaptive prediction in functional discriminant analysis
	Cristian Preda