Stochastic Modeling Techniques and Data Analysis International Conference (SMTDA2010)

June 8 - 11, 2010 Chania Crete Greece

Program

Session / Room	Date / Time	Event	Talk Title / Event
PANORAMA	17.00-18.00	**Monday June 7**	**Welcome**
MAICh	8.30-10.00	**Tuesday June 8**	**Registration**
Aristotle	10.00-10.40	**Opening Ceremony**	
Aristotle	10.40-11.30	**Keynote Session (Chair: D. Sotiropoulos) Professor Nozer D. Singpurwalla, The George Washington University, USA**	***Network Routing in a Dynamic Environment***
MAICh	11.30-12.00		**Coffee Break**
SCS1		**SPECIAL AND CONTRIBUTED SESSIONS**	
Room 1	08.06.09: 12.00-13.40	**Chair: D. Sotiropoulos**	**Workshop: Lifetime Data Analysis I**
		Francois C. van Graan	Smoothing Parameter Selection in Hazard Rate Estimation for Randomly Right Censored Data
		Ekaterina V. Chimitova and Natalia S. Galanova	Application of the computer simulation technique for investigating problems of parametric AFT-model construction
		George Matalliotakis, Christos H. Skiadas, Vardoulaki Maria	A Dynamic Model of Life Table Data Analysis for the population of various countries
		Jana Timková	Bernstein – von Mises theorem in Bayesian Analysis of Cox Model
		Jana Timková	Bernstein-von Mises theorem and goodness-of-fit methods in Bayesian survival analysis
Room 2	08.06.09: 12.00-13.40	**Chair: Ekaterina Bulinskaya**	**Limit Behaviour of Stochastic Processes and Random Fields and Applications**
		Ekaterina Bulinskaya and Aleksander Gromov	New approach to dynamic XL reinsurance
		Ekaterina Bulinskaya and Daria Yartseva	Discrete time models with dividends and reinsurance
		Afanasyeva L.G., Belorusov T.N.	Queueing Systems in Regenerative Random Environment
		Larisa G. Afanasieva and Elena E. Bashtova	Queueing models with periodic input processes
		Elena Yarovaya	Branching Walks in Homogeneous and Inhomogeneous Random Environments
Room 3	08.06.09: 12.00-13.40	**Chair: Jiří Trešl**	**Economics I**
		Rui Gonçalves, Helena Ferreira and Alberto Pinto	Universal fluctuations of the Dow Jones
		Rabah Medjoudj, Djamil Aissani and Klaus Dieter Haim	Decision-Making Criteria for Electricity Customer Satisfaction and Financial Success
		Dagmar Blatná, Jiří Trešl	Financial Forecasting using Neural Networks
		Raman Kumar Agrawalla	Identifying Patterns and Cybernetics Solutions to Global economic crises: A study of qualitative data analysis and modelling
		Elgilany A. Ahmed, Hamid H.M. Faki, Hashim A. Elobeid	Socioeconomic Assessment of Public Pump Irrigated Schemes of the River Nile State in resources use efficiency

Room 4	08.06.09: 12.00-13.40	**Chair: Andrey Bulinski**	**Markov systems**
		M. A. Symeonaki and R. N. Filopoulou	Fuzzy Markov systems for the description of occupational choices in Greece
		Wojciech Pieczynski	EM and ICE in Hidden and Triplet Markov Models
		Noémie Bardel and François Desbouvries	A Fixed-interval smoothing algorithm for Jump-Markov State-Space Systems
		Andrey Bulinski	On Imbedding Quantum Channels in Time-Continuous Markov Quantum Processes
		Anyue Chen, Junping Li	Uniqueness and Extinction of Interacting Branching Collision Processes
MAICh	08.06.09: 13.40-15.00		**Lunch**
Aristotle	08.06.09: 15.00-15.50	**Keynote Session (Chair: M. Christodoulou) Professor Rémi Léandre, Institut de Mathématiques de Bourgogne,Université de Bourgogne, Dijon, France**	***Wentzel-Freidlin estimates in semi-group theory***
MAICh	08.06.09: 15.50-16.10		**Coffee Break**
SCS2		**SPECIAL AND CONTRIBUTED SESSIONS**	
Room 1	08.06.09: 16.10-17.30	**Chair: G. MacKenzie & J. Hinde**	**Analysing Complex Longitudinal Data**
		G. MacKenzie	A decade of covariance modelling and beyond.
		J. Hinde	Random effects models for discrete time-course data.
		J. Xu	Modelling covariance structures for multivariate longitudinal data.
		N. Coffey	Analyzing time-course microarray data using functional data analysis - a review.
Room 2	08.06.09: 16.10-17.30	**Chair: Vladimir Zaiats**	**Stochastic I**
		Vladimir Zaiats	Application of irregular sampling in statistics of stochastic processes
		Michel Broniatowski	Conditioned random walks and statistical decision for tests with large p-values
		Alexander Zaigraev	On Asymptotic Comparison of Maximum Likelihood Estimators of the Shape Parameter
		Marc Joannides and Irène Larramendy-Valverde	On geometry and scale of a stochastic chemostat
Room 3	08.06.09: 16.10-17.30	**Chair: László Márkus**	**Probability**
		Zaitsev Andrei Yu.	Estimates for the Rate of Strong Approximation in the Multidimensional Invariance Principle
		László Márkus, Péter Elek	Tail behaviour of β-ARCH processes
		George Kouvaras and George Kokolakis	On multivariate random probability measures
		Sahm Kim	Estimating Functions for nonstationary ARCH process

Room 4	08.06.09: 16.10-17.30	**Chair: Zdeněk Fabián**	**Computational I**
		Zdeněk Fabián	Uncertainty of random variables
		Piotr Lipinski	Personalization of Text Information Retrieval with Bayesian Networks and Evolutionary Algorithms
		S. Adjabi, K. Adel-Aissanou, N. Saidani and A. Laouar	Performance evaluation of IP networks with differentiated services
		Bimal Acharya	Telecenters through Wireless Technology near a Base camp of Mt. Everest of Nepal
SCS3		**SPECIAL AND CONTRIBUTED SESSIONS**	
Room 1	08.06.09: 17.30-19.30	**Chair: Mark Brown**	**Probability and Games**
		Sheldon M. Ross	The Multiple Player Ante One Game
		Adrian Roellin	Stein Couplings and What We Can Do With Them
		Erol Pekoz	Stein's Method and the Equilibrium Distribution Coupling
		Gerardo Hernandez-del-Valle	On Heat Polynomials and First Hitting Times of Diffusions
		Mark Brown	Ranking teams in the NCAA Division 1 Men's Basketball Tournament.
Room 2	08.06.09: 17.30-19.30	**Chair: C. H. Skiadas**	**Workshop: Innovation Diffusion Modeling I**
		Christos H. Skiadas	Innovation Diffusion Modeling: An overview and applications
		Juho Kanniainen, Arto Luoma, Henri Suur-Inkeroinen, and Robert Piché	Estimation of innovation diffusion models with autoregressive error term
		Wojciech Niemiro and Marta Zalewska	MCMC Estimation and Imputation in Autologistic Model with Auxiliary Variables
		Yiannis Dimotikalis	Simulation of Multivariate Innovation Diffusion Models
		Apostolos Giovanis and Christos Frangos	Forecasting Broadband Penetration in Greece using a Stochastic Logistic Growth Model with Dynamic Carrying Capacity
		R K Sharma	Application of stochastic model in Gamma type function for prediction of milk production in Sahiwal Cattle
Room 3	08.06.09: 17.30-19.30	**Chair: N. Farmakis**	**Models and modelling I**
		Sy-Miin Chow, Jiyun Zu and Guangjian Zhang	Dynamic Factor Analysis Models with Time-Varying Parameters
		Farmakis Nicolas	Coefficient of Variation: Connecting Sampling with some Increasing Distribution Models
		Annamaria Guolo	Likelihood analysis of errors-in-variables models
		Mohamed Saidane, Christian Lavergne and Xavier Bry	A New Local EM Estimation Method for Latent Factorial Generalized Linear Models
		Savas Papadopoulos	A New Method for Dynamic Panel Data Models with Random Effects
		Dmitrii Silvestrov and Robin Lundgren	New Models for Reselling of Options
Room 4	08.06.09: 17.30-19.30	**Chair: Marc Paolella**	**Distributions**
		James M Freeman	New insights for recursive residuals
		George Tzavelas and John, E. Goulionis	Use and Misuse of the Weighted Freshét Distribution
		Simon Broda, Marc Paolella	A Simple and Powerful Test for the Stable Paretian Distribution
		Hardouin Cécile	Recursion for marginals and normalizing constant for Gibbs processes
		Viacheslav V. Saenko and Olga Yanushkevichiene	Evaluation of the Mean Squared Error of the Estimate of the Asymmetry Parameter in Stable Law

MAICh	08.06.09: 19.30-20.30		**Welcome Reception**
PANORAMA		**Wednesday June 9**	
SCS4		**SPECIAL AND CONTRIBUTED SESSIONS**	
Room 1	09.06.09: 9.00-11.00	**Chair: Leonidas Sakalauskas**	**Monte Carlo**
		Yohan Petetin and Francois Desbouvries	Direct vs. indirect sequential Monte-Carlo filters
		Leonidas Sakalauskas	Adaptive Monte-Carlo Markov Chains
		Leonidas Sakalauskas and Ingrida Vaiciulyte	Estimation of Skew *t* - Distribution by Monte-Carlo Markov Chain Approach
		Bo Henry Lindqvist and Gunnar Taraldsen	Monte Carlo conditioning on a sufficient statistic
		Kianoush Fathi Vajargah, Fatemeh Kamalzade and Farshid Mehrdoust	Branching process and Monte Carlo simulation for solving Fredholm integral equations
Room 2	09.06.09: 9.00-11.00	**Chair: Helena Bacelar-Nicolau**	**Cluster**
		Florentin Paladi	Stochastic Clustering and Nucleation
		Victor Olman, Leonid Morozensky, Ying Hu and Zeev Volkovich	Testing absence of clusters for 1-dimensional observations
		M. Clausel and B. Vedel	Two optimality results about sample paths properties of Operator Scaling Gaussian Random Fields
		Helena Bacelar-Nicolau, Fernando Nicolau, Áurea Sousa and Leonor Bacelar-Nicolau	Clustering Complex Heterogeneous Data Using a Probabilistic Approach
		Rosaria Ignaccolo, Stefania Ghigo and Stefano Bande	Functional approach to cluster municipalities with respect to air quality assessment
Room 3	09.06.09: 9.00-11.00	**Chair: Jang Schiltz**	**Economics II / Finance**
		Jonathan P. Caulkins, Gustav Feichtinger, Dieter Grass, Richard F. Hartl, Peter M. Kort and Andrea Seidl	Optimal Pricing of a Conspicuous Product During a Recession that Freezes Capital Markets
		Jean-Daniel Guigou, Bruno Lovat and Jang Schiltz	Analysis of the salary trajectories in Luxembourg: a finite mixture model approach
		Michael Wolf and Dan Wunderli	Fund-of-Funds Construction by Statistical Multiple Testing Methods
		Atsalakis Geroge	New technology in shopping: Forecasting electronic shopping with the use of a Neuro-Fuzzy System
		D. Donchev, M Milev	The Asymptotic behaviour of stochastic recurrence equations with symmetrically distributed coefficients and applications for Asian option pricing
		Patrick Oseloka Ezepue & Mahmoud A. Taib Omar	Some notes on stochastic process foundations and probability distributions in stock market analyses: an interpretive case study of the Nigerian Stock Market
PANORAMA	11.00-11.30		**Coffee Break**

SCS5		**SPECIAL AND CONTRIBUTED SESSIONS**	
Room 1	09.06.09: 11.30-13.30	**Chair: Leda D. Minkova**	**Workshop: Lifetime Data Analysis II**
		Leda D.Minkova	Compound binomial risk model
		Natalie Staplin	Assessing the Effect of Informative Censoring in Piecewise Parametric Survival Models
		Manuel Molina, Yongsheng Xing, Shixia Ma	Extinction Probability in the Class of Two-Sex Branching Models with Offspring and Mating Depending on the Number of Couples
		Milovan Krnjajić and Athanasios Kottas	Flexible Quantile Regression for Survival Analysis
		Christos H. Skiadas and Charilaos Skiadas	The First Exit Time Theory and related applications to the modeling of Life Table Data sets
		Shigeru Mase, Kouji Takahashi, and Nobuyuki Mochida	Geostatistical predictions based on block data
Room 2	09.06.09: 11.30-13.30	**Chair: Enrico Canuto, Co-Chair: Manolis Christodoulou**	**Control of uncertain systems. Modern theory and applications for 2010 and beyond.**
		Luca Massotti, Andres Molano, Javier Jimenez	Drag-free, attitude and formation estimation and control for a satellite formation monitoring Earth gravity field
		G. Conte, A. Perdon, D. Scaradozzi, G. Morganti, M. Rosettani, F. Dezi	Strategies for Energy Management in Home Automation Systems
		H. Fujioka and Hiroyuki Kano	Optimal Design of Smoothing Spline Curves with Equality and Inequality Constraints
		D. Theodoridis, Y. Boutalis, M. Christodoulou	Dynamical Recurrent Neuro-Fuzzy Algorithm for System Identification
		E.Canuto, M. Christodoulou, W. Acuna	Complex modeling and hierarchical control of hydraulic systems
		Petros Ioannou, Edoardo Mosca and Simone Baldi	Multiple Model Adaptive Control with Mixing: Discrete-time Case
Room 3	09.06.09: 11.30-13.30	**Chair: Wolfgang Wefelmeyer**	**Regression**
		Sedlacik M.	The Application of the ROC curve to Classification and Regression Trees
		L. M. Quiroga and E. Schnieder	Modelling of high speed railroad geometry ageing as a nonlinear autoregressive process.
		Francesco Campobasso and Annarita Fanizzi	Some Results on the Fuzzy Least Square Regression Model with fuzzy intercept
		Wolfgang Wefelmeyer	Non-Standard Behavior of Density Estimators for Functions of Independent Observations
		Christos P. Kitsos	The Sequential Feature of the Autoregressive Model
		Dabo-Niang, S. and Thiam, B.	Robust quantile estimation and prediction for spatial processes
		R. Nadimi , S. F. Ghaderi	A New concept in possibility of equality to create innovative constraints in fuzzy linear regression
PANORAMA	09.06.09: 13.30-14.30		**Lunch**
Excursion	09.06.09: 14.30-21.00		**Half Day Excursion**

MAICh		**Thursday June 10**	
SCS6		**SPECIAL AND CONTRIBUTED SESSIONS**	
Room 1	10.06.09: 9.00-10.40	**Chair: Raimondo Manca**	**Semi -Markov**
		Julien S. Hunt and Pierre Devolder	A Semi-Markov regime switching extension of the Vasicek model
		Jacques Jannsen, Raimondo Manca and Ernesto Volpe di Prignano	Stochastic Cash Flows and Continuous Time Homogeneous and Non Homogeneous Backward Semi-Markov Reward Processes
		Giuseppe Di Biase, Fulvio Gismondi and Raimondo Manca	Generalized Non-Homogeneous Semi-Markov and Bernoulli Processes for Salary Lines Construction
		Dmitrii Silvestrov, Evelina Silvestrova and Raimondo Manca	Markov and Semi-Markov Stochastically Ordered Models for Credit Rating Dynamics
		Guglielmo D'Amico, Montserrat Guillen and Raimondo Manca	Semi-Markov Disability Insurance Models
Room 2	10.06.09: 9.00-10.40	**Chair: Jorge Sá Esteves**	**Decision support systems**
		Ait Abdesselam Maya and Ouafi Rachid	Approximate Algorithm for Unconstrained (Un) Weighted Two-dimensional Guillotine Cutting Problems
		Jorge Sá Esteves	Call Centers Staffing: A Multicriteria Approach
		Hacène Belbachir	Decision approach for a Bayesian single variable sampling plan
		Alwin Haensel, Ger Koole	Estimating Unconstrained Demand Rate Functions using Customer Choice Sets
		Makrem Krit and Abdelwaheb Rebai	Brown-Proschan imperfect repair model with bathtub failure intensity
		Reza Nadimi, Hamed Shakouri G., Reza Omidi	Factor Analysis (FA) as ranking and an Efficient Data Reducing approach for decision making units
Room 3	10.06.09: 9.00-10.40	**Chair: Enrico Guastaldi**	**Environment/ Nature**
		Enrico Guastaldi, Andrea Carloni, Claudio Gallo, and Vincenzo Ferrara	Stochastic groundwater modeling for a fracturated aquifer in Augusta area (Italy)
		Pál Rakonczai, László Varga and András Zempléni	Copula Fitting to Time-Dependent Data, with Applications to Wind Speed Modelling
		Nicole Pop, Gabriela Oprea, Cristina Mihali, Angela Michnea, Marin Senila and Claudia Butean	The Assessment of the Degree of Soil Pollution by Trace Elements Using Statistical Methods
		M. A. A. El-Barody, T. M. M. Abdel khalek, A.K.I. Abd El-Moty and A. A. K. Saleh	Thermal and respiratory responses of Farafra sheep as affected by some dietary salts under heat stress
		Naceur M'Hamdi, Rafik Aloulou, Mahdi Bouallegue, Satinder K. Brar and Mohamed Ben Hamouda	Variation factors of Functional LongevityTunisian Holstein- Friesian population cows
		R.Tahmasbị, J.V.Nolan, R.C.Dobos	Modeling Rumen degradation of fresh 15N-labelled Ryegrass after its ingestion by sheep
Room 4	10.06.09: 9.00-10.40	**Chair: B. Lemeshko**	**Statistics I**
		Rasulova Mukhayo	Statistical Approach to Transport of Modulation Instabilities in Optic Fibers
		Cristiano Varin, Nancy Reid and David Firth	Composite likelihood methods
		Henry Laniado, Rosa E. Lillo and Juan Romo	On Multivariate Extremality Measure
		Karl-Heinz Eger and Evgeni Borisovich Tsoy	CUSUM tests based on grouped observations
		Boris Yu. Lemeshko, Stanislav B. Lemeshko and Alice A. Gorbunova	Tests for homogeneity of variances under violation of normality assumption

Aristotle	10.06.09: 10.40-11.30	**Keynote Session (Chair: C. H. Skiadas) Professor Narayanaswamy Balakrishnan, Department of Mathematics and Statistics, McMaster University, Hamilton, Ontario, Canada**	***Some Cure Rate Models and Associated Inference and Application to Cutaneous Melanoma Data***
MAICh	10.06.09: 11.30-12.00		**Coffee Break**
SCS7		**SPECIAL AND CONTRIBUTED SESSIONS**	
Room 1	10.06.09: 12.00-13.40	**Chair: T. Oliveira**	**Workshop: The R- Project for Statistical Computing**
		Teresa Oliveira and Amilcar Oliveira	Strategies and methodologies of Experimental Design in the online environment
		Nicolas Baskiotis, Stéphan Clémençon, Marine Depecker, Nicolas Vayatis	TreeRank : a R package for bipartite ranking
		Fernando Branco, Amilcar Oliveira and Teresa Oliveira	Non-normality on the power of randomization tests: a simulation study using R
Room 2	10.06.09: 12.00-13.40	**Chair: Yannis Dimotikalis**	**Time series**
		Karel Helman	Trends in moving-seasonal time series of temperature and precipitation time series in the Czech Republic
		Ana Laura Badagián, Regina Kaiser and Daniel Peña	Time Series Segmentation by Cusum, AutoSLEX and AutoPARM methods
		Ion Railean, Sorin Moga, Monica Borda, Cristina Stolojescu	Neural Networks vs Genetically Optimized Neural Networks in Time Series Prediction
		Cristina Stolojescu, Ion Railean, Sorin Moga Philippe Lenca and Alexandru Isar	Wavelet Based Prediction Method for Time Series
Room 3	10.06.09: 12.00-13.40	**Chair: Hermann G. Matthies**	**Data analysis**
		A. Scaringella and G. Siracusano	Data exploration and analysis for obtaining mortality profiles from the animal bones remains found in archaeological sites
		Vasilis Aggelis and Georgia Peleki	Customer Centric Approach Using Data Mining Techniques
		Jörg Rieger, Kirsten Rüchardt and Bodo Vogt	Arbitrage opportunities between NYSE and XETRA?: A comparison of simulation and high frequency data
		Alexander Litvinenko and Hermann G. Matthies	Low-Rank Data Format for Uncertainty Quantification
		Goran Damljanovic	Some remarks on the Hipparcos satellite proper motions data
Room 4	10.06.09: 12.00-13.40	**Chair: Claude Lefevre**	**Demographics / Insurance**
		Makram KRIT and Abdelwaheb REBAÏ	Arithmetic Reduction of Intensity and Age models with bathtub failure intensity
		Alba M. Franco-Pereira, Rosa E. Lillo and Juan Romo	Confidence bands for comparing percentile residual life functions
		Petros E. Maravelakis	The Exact control limits of an EWMA control chart with estimated parameters
		Maude Gathy and Claude Lefevre	On Katz type recursions with applications to insurance
		Kunasekaran Gopalakrishnan	Birth, Death – Processes and their applications to demographic problems
MAICh	10.06.09: 13.40-15.00		**Lunch**

Aristotle	10.06.09: 15.00-15.50	**Keynote Session (Chair: E. Helena Bacelar-Nicolau) Professor Erricos John Kontoghiorghes, University of Cyprus and Queen Mary, University of London, UK**	***Efficient algorithms for computing the best subset regression model***
MAICh	15.50-16.10		**Coffee Break**
SCS8		**SPECIAL AND CONTRIBUTED SESSIONS**	
Room 1	10.06.09: 16.10-17.30	**Chair: Cécile Hardouin**	**Spatial statistics**
		Bacro Jean-Noël, Bel, L., Lantuéjoul, C	A resampling based test for pairwise dependence in spatial processes
		Cucala Lionel	A Mann-Whitney spatial scan statistic for continuous data
		Azizi Lamiae	Spatio Temporal risk mapping based on hidden Markov random fields and variational approximations
		Pumo Besnik	Some statistical results on multiple type contact process in competition
Room 2	10.06.09: 16.10-17.30	**Chair: Jerzy K. Filus**	**Stochastic II**
		Jerzy K. Filus and Lidia Z. Filus	On Some Modeling Technique for Stochastic Dependences
		Aghayeva Ch. and Morali N.	About stochastic optimal control problem of switching system with delay
		Natallia Semianchuk and Mikolaj Troush	Construction of algorithms for calculation of a wavelet spectral density estimate
		Martin Branda	Reformulation of general chance constrained problems using penalty functions
Room 3	10.06.09: 16.10-17.30	**Chair: Katya Marinova Simeonova**	**Computational II**
		Oleg Seleznjev and Konrad Abramowicz	Numerical analysis of random signals with singularities
		Samir Mahdi, Salim Chikhi and Mohamed	Meta/Exact hybridization to improve intensification and diversification in a multi-objective
		Katya Marinova Simeonova, Ganka Marinova Milanova	Computational Modeling of Physico-mechanical, Electronic and Optical Properties of Nanoscale Materials (Nanotubes, Nanoparticle and Nanocomposites)
		Noufel Abbassi and Wojciech Pieczynski	Long memory based approximation of filtering in non linear switching systems
Room 4	10.06.09: 16.10-17.30	**Chair: S. Migliorati**	**Distribution II**
		S. Migliorati, G. S. Monti, and A. Ongaro	The Flexible Dirichlet family: some inferential issues
		Alan Kimber and Ali Yousef	The Sensitivity of Sequential Triple Sampling to Departures from Normality
		Fouzia Baghery-Kabbaj and Isabelle Turpin	Impulse Control of Partially Observed Diffusion
		Umay Uzunoglu Kocer	Evaluation of M/G/1 Queues with Heavy-Tailed Service Time
		Alexander Andronov and Jelena Revzina	Simple Non-Recurrent Flow and Its Applications in the Problems of Reliability, Storage and Queueing Theory
PS	10.06.09: 17.30-18.00	**POSTER SESSION**	
		António Pacheco and Elena Almaraz Luengo	An Application of stochastic dominance in ruin and risk problem
		Isabel Pinto Doria, Georges Le Calvé and Helena Bacelar-Nicolau	Comparing Interval-Valued Variables Using S_{LC} Coefficient
		Anabela Marques, Ana Sousa Ferreira and Margarida Cardoso	Classification and Combining Models
		Anpalaki J. Ragavan	Data Mining Application for Eutrophication Control in Surface Waters
		Rosa Bersabé and Teresa Rivas	Applying the Non-Proportional Odds Model to Set Multiple Cut Scores on a Test
		Teresa Rivas and Rosa Bersabé	Generalizability Analysis: An Example using Unbalanced Data
		Teresa Rivas and Félix Caballero	Procedure to Calculate Efficiency Assessment of Three-Category Classification
		Ana Sousa Ferreira and Margarida Cardoso	Evaluation of Results in Discrete Discriminant Analysis
PANORAMA	10.06.09: 21.00-00.30		**Farewell Dinner**

PANORAMA		**Friday June 11**	
SCS9		**SPECIAL AND CONTRIBUTED SESSIONS**	
Room 1	11.06.09: 9.00-11.00	**Chair: Ioannis Antoniou**	**Workshop: Innovation Diffusion Modeling II**
		Efstathios Amarantidis, Ioannis Antoniou and Michalis Vafopoulos	Stochastic Modeling of Web evolution
		William J. Reed	Stochastic movement models generating circular distributions
		Hiroaki Mohri	The Network Design Problem with Stochastic Game
		Aleka A. Papadopoulou	Modeling Biological Sequences and Web Navigation with a Semi Markov Chain
		Khaled Khaldi and Samia Meddahi	Estimation of Parameters of SDE. Black- Scholes Model Share Price of Gold
Room 2	11.06.09: 9.00-11.00	**Chair: Zeev Volkovich**	**Cluster / Classification**
		Hana Řezanková, Dušan Húsek, Michaela Ryšánková	Grouping Ordinal Variables Using Fuzzy Cluster Analysis
		Zeev Volkovich, Dvora Toledano Kitai and Renata Avros	On Energy Based Cluster Stability Criterion
		Rosangela Villwock, Maria Teresinha Arns Steiner and Pedro José Steiner Neto	Performance Analysis of an ant-based clustering algorithm
		Arlette Antoni	Two levels spatial clustering
		Liviu P. Dinu	A Rank based multi-classifier system in text categorization
		Anca Dinu	On classifying coherent/incoherent short texts
Room 3	11.06.09: 9.00-11.00	**Chair: Alex Karagrigoriou**	**Models and modelling I**
		Manuel Molina, Manuel Mota, Alfonso Ramos	Nonparametric Inference in the Class of Controlled Two-sex Branching Models
		Sophie Dabo-Niang, Jean-Michel Loubes and Anne-Françoise Yao	Some Dimension Reduction Methods in non-parametric spatial modelling
		Alex Karagrigoriou and Kyriacos Mattheou	On Generalized Divergence Measures and Their Applications in Modeling and Testing Procedures
		Vladimir A. Filimonov and Didier Sornette	Self-Excited Multifractal Model for Return Fluctuations
		Sheikhi A., Janghorbani M., Soleimani B.	Relation between obesity and depression using structural equation modeling
		Hafida Guerbyenne and Fayçal Hamdi	A Note on the Bootstrap Variant of AIC for Periodic State-Space Model Selection
PANORAMA	11.06.09: 11.00-11.30		**Coffee Break**
SCS10		**SPECIAL AND CONTRIBUTED SESSIONS**	
Room 1	11.06.09: 11.30-13.30	**Chair: Sally McClean**	**Workshop: Lifetime Data Analysis II**
		Lalit Garg, Sally McClean, Maria Barton, Brian Meenan and Ken Fullerton	Patient pathway prognostication using the extended mixed distribution survival tree based analysis
		Chris Caroni	Handling unreliable follow-up in lifetime data analysis
		George Matalliotakis, Christos H. Skiadas, Vardoulaki Maria	Stochastic Modelling and Comparative Analysis for the Demographic Data of Scandinavian Countries
		Carlo Amati, Francisco Barbaro, Francesca Spagnolo, Fabio De Angelis, Maria Alessandra Guerrizio	Survival Analysis: an application to Italian data on public investments
		Naceur M'Hamdi, Rafik Aloulou, Mahdi Bouallegue, Satinder K. Brar and Mohamed Ben	Weibull proportional hazards model to modeling the impact of somatic cell on the length of productive life of Tunisian dairy cattle

Room 2	11.06.09: 11.30-13.30	**Chair: Valery Antonov**	**Medicine /Physiology**
		Marijan Sviben	Ranges, Limits and Boundaries of the Human Blood Pressures
		Nicholas Brown, Philippa Hartney, Rachael Hamilton-Keene and Terry Mills	Forecasting the Incidence of Cancer in Regional Victoria, Australia
		Davidson, RS, Marion, G and Hutchings, MR	The Interplay between social hierarchy and disease dynamics
		Marijan Sviben	The Moving of Magnitudes of the Blood Pressure of a Patient During His Recuperation After the Stroke
		Cassius Tadeu Scarpin, Maria Teresinha Arns Steiner and Pedro José Steiner Neto	Reconfiguration State Heath Services Logistics: Patients Flow Optimization
		Valery Antonov, Anatoly Kovalenko, Artem Zagaynov, Vu Van Quang	The Research of fractal characteristics electrocardiogram in a real time mode

Room 3	11.06.09: 11.30-13.30	**Chair: Boris Rozovsky**	**Markov chains**
		Zbigniew S. Szewczak	On deviations of the sample mean for Markov chains
		Andrew Papanicolaou and Boris Rozovsky	Non-Linear Filtering for Telescoping Markov Chains and Applications to Evolving Images
		Maaita J. O., Tsaklidis G. and Meletlidou E.	The Homogeneous Markov System (HMS) as an elastic medium. The three-dimensional case
		Diana Roman, Gautam Mitra and Nicola Spagnolo	Hidden Markov Models for Financial Optimisation
		Yuriy V. Ushakov and Alexander A. Dubkov	Hidden Markov chain in the auditory system neural model
		Olga A. Chichigina, Alexander A. Dubkov, Bernardo Spagnolo, and Davide Valenti	The Spike Noise Based on the Renewal Point Process and Its Possible Applications

PANORAMA	11.06.09: 13.30-15.00		**Lunch**

SCS11		**SPECIAL AND CONTRIBUTED SESSIONS**	
Room 1	11.06.09: 15.00-17.00	**Chair: Jang Schiltz**	**Applications I**
		Stefan Giebel, Jens-Peter Schenk and Jang Schiltz	Differentiation Tests for Three Dimensional Shape Analysis
		Ricardo Pinto Ferreira, Carlos Affonso and Renato José Sassi	Dynamic routing combined to forecast the behavior of traffic in the city of São Paulo using Neuro Fuzzy Network
		Zorica Stanimirović, Maja Djukić and Jozef Kratica	A Hybrid Genetic Algorithm for Solving the Uncapacitated Multiple Allocation Hub Location Problem
		Samuel Kosolapov	Evaluation of Robust Algorithms Sequence Designed to Eliminate Outliners from Cloud of 3D Points Representing 3D Human Foot Image
		Huey-Kuo Chen and Che-Jung Wu	Inquiry System for the School Bus Position and Arrival Time Information
		Svetlana Sharonova, Anna Sharonova	Matrix analysis of database

Room 2	11.06.09: 15.00-17.00	**Chair: B. Lemeshko, Co-Chair: Yann Guermeur**	**Statistics II / Neural Networks**
		Claude Lefèvre and Philippe Picard	Polynomial structures in rank statistics distributions
		Boris Yu. Lemeshko, Stanislav B. Lemeshko and Kseniya A. Akushkina	Models of Statistic Distributions of Nonparametric Goodness-of-fit Tests in Composite Hypotheses Testing in Case of Generalized Weibull Law
		Yann Guermeur	Ensemble Methods of Appropriate Capacity for Multi-Class Support Vector Machines
		Ayachi Errachdi, Ihsen Saad, and Mohamed Benrejeb	Neural networks for nonlinear stochastic systems modelling
		H. Darmani Kuhi, A. Faridi, M. Mottaghitalab, J.	Predicting Caloric Efficiency in Turkeys Using the Group Method of Data Handling-Type Neural Networks
		S. M. T. K. Mirmostafaee and Jafar Ahmadi	Families of Distributions Arising from Distributions of Record Statistics
Room 3	11.06.09: 15.00-17.00	**Chair: Thong Nguyen Huu**	**Optimization**
		Eugenijus Kurilovas and Silvija Serikoviene	Application of Vector Optimization Methods in Learning Software Quality Evaluation Tasks
		Lina Pupeikienė	High school schedule creation, optimization problems and solution
		Andrey V. Polovinkin and Aleksey K. Kryukov	The Reconstruction of Quasioptimal Activation Signals out of Noise and Neuronal Nets Investigation
		Thong Nguyen Huu, Hao Tran Van	A Probabilistic-Driven Search Algorithm for solving Multi-objective Optimization Problems
		Anpalaki J. Ragavan	Fitting generalized linear mixed models for non normal data with integral approximation
		Majid Rafiee and Farhad Kianfar	A Scenario tree approach to Optimal Pharmaceutical Research and Development Portfolios using real option valuation method
		R. Nadimi , S. F. Ghaderi	A New concept in possibility of equality to create innovative constraints in fuzzy linear regression
PANORAMA	11.06.09: 17.00-17.30		**Closing Ceremony**
Excursion	12.06.09	**Saturday June 12**	**Excursion to Knossos**