

PROBASTAT 2006
FIFTH INTERNATIONAL CONFERENCE
ON PROBABILITY and STATISTICS
 June 5 - 9, 2006
 Smolenice Castle, Slovak Republic
PROGRAM

MONDAY, JUNE 5, 2006

13:00 –14:00 Lunch

14:00 –14:20 Opening Ceremony

MONDAY AFTERNOON SESSIONS

Section: Regression and Mixed Models				
Chairman: J. Volaufová				
Day	Time	Lecture	Speaker	Title
Monday	14:30	Invited	D.A. Harville	Accounting for the estimation of variances and covariances in prediction under a general linear model: An overview
Monday	15:10	Invited	L.R. LaMotte	Accuracy of approximate and exact conditional p-values in models for categorical data
Monday	15:50			Coffee Break

Section: Regression and Mixed Models				
Chairman: D.A. Harville				
Day	Time	Lecture	Speaker	Title
Monday	16:10	Contributed	J. Volaufová	Tests of fixed effects in linear repeated measures design models
Monday	16:30	Contributed	K. Krishnamoorthy	A parametric bootstrap approach for ANOVA with unequal variances: Fixed and random models
Monday	16:50	Contributed	B. Arendacká	Approximate and generalized approaches to confidence intervals on the variance components
Monday	17:10	Contributed	T. Mathew	Comparing variance components in multivariate mixed models
Monday	17:30	Contributed	V. Witkovský	Exact and approximate confidence intervals for the comparison reference value

18:00 –19:00 Welcome Party

19:00 –20:00 Dinner

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TUESDAY, JUNE 6, 2006

08:00 –09:00 Breakfast

Section: Experimental Design				
Chairman: A. Pázman				
Day	Time	Lecture	Speaker	Title
Tuesday	9:00	Invited	W.J. Welch	Computer model calibration or tuning in practice
Tuesday	9:40	Contributed	A.C. Atkinson	Compound optimum designs for parameter and feature estimation
Tuesday	10:00	Contributed	A. Zhigljavsky	Studying the behavior of Torsney's algorithms of constructing optimum experimental designs
Tuesday	10:20			Coffee Break

Section: Experimental Design				
Chairman: W.G. Müller				
Day	Time	Lecture	Speaker	Title
Tuesday	10:40	Contributed	A. Pázman	Modifications and extensions of the method of virtual noise in correlated experimental design
Tuesday	11:00	Contributed	R. Schwabe	Some remarks on efficient designs in mixed coefficient regression models
Tuesday	11:20	Contributed	L. Kuźmiński	Application of the annealing algorithm for assigning the G-optimal design in a class of designs with limited costs
Tuesday	11:40	Contributed	R. Harman	An algorithm for constructing c-optimal experimental designs based on methods of linear programming
Tuesday	12:00	Contributed	F. Rublík	Asymptotic local power of the LR test for some homogeneity hypotheses on normal distributions
Tuesday	12:20	Contributed	J. Somorčík	On characteristic roots of a scatter matrix estimate

13:00 –14:00 Lunch

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TUESDAY, JUNE 6, 2006

13:00 –14:00

Lunch

Section: Regression and Mixed Models

Chairman: M. Hušková

Day	Time	Lecture	Speaker	Title
Tuesday	14:30	Invited	L. Kubáček	Underparametrized regression models
Tuesday	15:10	Contributed	E. Fišerová	Simulation study of insensitivity regions and outliers
Tuesday	15:30	Contributed	X.-Y. Song	Bayesian analysis of latent variable models with non-ignorable missing outcomes from exponential family
Tuesday	15:50			Coffee Break

(Parallel) Section: Regression and Mixed Models

Chairman: L. LaMotte

Day	Time	Lecture	Speaker	Title
Tuesday	16:10	Contributed	S.-Y. Lee	Maximum likelihood methods in treating outliers and symmetrically heavy-tailed distributions for nonlinear structural equation models with missing data
Tuesday	16:30	Contributed	S.G. Meintanis	Testing procedures based on the empirical characteristic function
Tuesday	16:50	Contributed	P. Lachout	Estimation in regression model without measurability
Tuesday	17:10	Contributed	A. Koubková	Change detection in the slope parameter of a linear regression model

(Parallel) Section: Other

Chairman: A.C. Atkinson

Day	Time	Lecture	Speaker	Title
Tuesday	16:10	Contributed	S. Herzog	Comparing the prediction accuracy of logistic regression with artificial neural networks and decision trees when estimating a multinomial outcome
Tuesday	16:30	Contributed	K.K.W. Yau	Influence diagnostics for random effect survival models
Tuesday	16:50	Contributed	G.K.F.Tso	Predicting electricity energy consumption: a comparison of regression analysis, decision tree and neural networks
Tuesday	17:10	Contributed	S.K. Tse	Optimal accelerated life tests under interval censoring with random removals

POSTER SESSION

Poster Session
Chairman:

Day	Time	Lecture	Speaker	Title
Tuesday	17:45	Poster	J. Laca	Modifications and extensions of the method of virtual noise in correlated experimental design
Tuesday	17:45	Poster	M. Betinec	Testing the difference of the ROC curves
Tuesday	17:45	Poster	K. Cimermanová	Comparison of compounds in the exhaled breath for individual patients and groups
Tuesday	17:45	Poster	M. Grendár	Trinity of conditional limit theorems
Tuesday	17:45	Poster	K. Hornišová	Optimal linearizations
Tuesday	17:45	Poster	D. Klein	Special variance structures in the growth curve model
Tuesday	17:45	Poster	J. Marek	The velocity of the river flow
Tuesday	17:45	Poster	M. Stehlík	Effective test of the scale and component number in the Rayleigh mixture
Tuesday	17:45	Poster	T. Suesse	Diagnostics for multiple response data
Tuesday	17:45	Poster	I. Žežula	Remarks on sum-of-profiles model

19:00-22:00

Outdoor Dinner

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WEDNESDAY, JUNE 7, 2006

08:00 –09:00 Breakfast

Section: Time Series				
Chairman: B.M. Pötscher				
Day	Time	Lecture	Speaker	Title
Wednesday	9:00	Invited	M. Genton	Space-time separability
Wednesday	9:40	Invited	M. Lippi	Large-dimensional dynamic factor models: Applications to forecasting and structural models
Wednesday	10:20			Coffee Break

Section: Time Series				
Chairman: M. Lippi				
Day	Time	Lecture	Speaker	Title
Wednesday	10:50	Contributed	M. Janžura	A parametric model for discrete-valued time series
Wednesday	11:10	Contributed	F. Štulajter	Comparison of predictors of time series in regression models
Wednesday	11:30	Contributed	V. Savani	Asymptotic distributions for parameter estimates in mixed Poisson and INAR models
Wednesday	11:50	Contributed	Y.V.Hui	Robust modeling of DTARCH models
Wednesday	12:10	Contributed	L. Ingsrisawang	Forecasting models for monthly hospital visits in patients with diabetes mellitus and hypertension using univariate time series analysis and smoothing technique

13:00 –14:00 Lunch

14:30 –17:00 EXCURSION to the “Cave Driny” or to the “Red Stone Castle”

17:30 Wine Tasting at the Castle Tower

19:00 –20:00 Dinner

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THURSDAY, JUNE 8, 2006

08:00 –09:00 Breakfast

THURSDAY MORNING SESSIONS

Section: Experimental Design				
Chairman: W.J. Welch				
Day	Time	Lecture	Speaker	Title
Thursday	9:00	Invited	J. Lopéz Fidalgo	Some complexity in optimal experimental designs introduced by real life problems
Thursday	9:40	Contributed	W.G. Müller	Moran's I as an optimal design criterion (Intermediate considerations)
Thursday	10:00	Contributed	B. Bogacka	D-optimum population designs
Thursday	10:20			Coffee Break

Section: Regression and Mixed Models & Experimental Design				
Chairman: J. Lopéz-Fidalgo				
Day	Time	Lecture	Speaker	Title
Thursday	10:50	Contributed	J. Antoch	A remark on the operational reliability of embedded equipments
Thursday	11:10	Contributed	Y. Ma	Efficient semiparametric estimator for heteroscedastic partially-linear models
Thursday	11:30	Contributed	O. Zaihraiev	On DS-optimal design matrices with restrictions on rows or columns
Thursday	11:50	Contributed	C. Rivero	Analysis of panel data models with grouped observations
Thursday	12:10	Contributed	F. Pesarin	Nonparametric tests for comparing genetic heterogeneity
Thursday	12:30	Contributed	D. Hlubinka	Stochastic version of Kermack– McKendrick epidemic model

13:00 –14:00 Lunch

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THURSDAY, JUNE 8, 2006

13:00 –14:00 Lunch

14:00 –15:00 Exhibition of Veteran Cars at the Courtyard of the Castle

Section: Other				
Chairman: M. Genton				
Day	Time	Lecture	Speaker	Title
Thursday	15:30	Contributed	M. Stehlík	Analysis of sums of random variables with applications in insurance
Thursday	15:50	Contributed	J. Zelinka	Iterative bandwidth choice for the kernel density estimates
Thursday	16:10	Contributed	V. Lyumkis	Using the package means for the solving some problems of actuarial mathematics
Thursday	16:30			Coffee Break

Section: Other				
Chairman: L. Pronzato				
Day	Time	Lecture	Speaker	Title
Thursday	16:50	Contributed	R. Wellmann	Distribution free tests for regression based on the simplicial depth with application to shape analysis
Thursday	17:10	Contributed	S. Katina	Comparison of simplicial depth estimators with some other estimators
Thursday	17:30	Special	Pinto Martins	Invitation to the 56th ISI Session, Lisboa 2007

19:00 –22:00 Conference Dinner

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FRIDAY, JUNE 9, 2006

08:00 –09:00 Breakfast

Section: Statistical Learning				
Chairman: S. van de Geer				
Day	Time	Lecture	Speaker	Title
Friday	9:00	Invited	W. Jiang	High dimensional statistical learning with Bayesian variable selection
Friday	9:40	Contributed	I. Mizera	Penalized maximum likelihood density estimation and maximum entropy
Friday	10:00	Contributed	L. Pronzato	Estimation of entropies and divergences via nearest-neighbors
Friday	10:20			Coffee Break

Section: Statistical Learning				
Chairman: I. Mizera				
Day	Time	Lecture	Speaker	Title
Friday	10:40	Contributed	B.M. Pötscher	Sparse estimators and the oracle property, or the return of Hodges' estimator
Friday	11:00	Invited	S. van de Geer	High-dimensional generalized linear models and the LASSO

11:50 –12:30 Lunch

12:50 Departure to Bratislava