1st Conference of the International Society for NonParametric Statistics
June 15-19, 2012 - Chalkidiki, Greece

DATE: June 15 — LOCATION / MEETING ROOM: THEODORA 1 ATHOS

Topic / Speaker	Time	Duration
IT Small area estimation ORG/CHAIR: Gauri Datta		
[Topic 1]	8:15 AM	0:30
Silvia Polettini Bayesian semiparametric SAE with dirichlet process priors		
[Topic 2]	8:45 AM	0:30
Mahmoud Torabi		
[Topic 3]	9:15 AM	0:30
Takis Merkouris Efficient small-area calibration estimators intergrating data from different surveys		
[Topic 4]	9:45 AM	0:30
Gauri Datta		
Break	10:15 AM	0:15
CHAIR: Michael Akritas		
Opening Plenary Talk	10:30 AM	1:00
Peter Hall NonParametric regression with homogeneous group testing data		
Coffee Break	11:30 AM	0:30
IT Empirical likelihood, missing data, and time series analysis ORG/CHAIR: Hira Koul		
[Topic 5]	12:00 PM	0:30
Anton Schick Inference in the symmetric locaion model: An empirical likelihood approach		
[Topic 6]	12:30 PM	0:30
Lijian Yang		
[Topic 7]	1:00 PM	0:30
Ursula Mueller Complete case estimators for semiparametric regression models		
[Topic 8]	1:30 PM	0:30
Lunch / Rest Break	2:00 PM	1:30
Special Invited Talks; CHAIR: Marie Huskova		
[Topic 9]	3:30 PM	0:45
Bruce Lindsay A new view of FisherAs information as a tool for projection pursuit, independent component analysis, and more.		
[Topic 10]	4:15 PM	0:45
Ingrid Van Keilegom Boundary estimation in the presence of measurement error with unknown variance		
Null	5:00 PM	0:00
Coffee Break	5:00 PM	0:30
IT Rank methods for multivariate and clustered data ORG/CHAIR: Hannu Oja		
[Topic 11]	5:30 PM	0:30
Somnath Datta		
[Topic 12]	6:00 PM	0:30
Denis Larocque Mixed effects trees and random forests for clustered data		
[Topic 13]	6:30 PM	0:30
Jaakko Nevalainen L_1-regression for multivariate clustered data		
[Topic 14]	7:00 PM	0:30
Hannu Oja On multivariate signs and ranks		
End	7:30 PM	

DATE: June 15 — LOCATION / MEETING ROOM: THEODORA 2 ATHOS

Topic / Speaker	Time	Duration
IT Nonparametric Methods for Time Dynamic Object Modeling ORG/CHAIR: Axel Munk		
[Topic 1]	8:15 AM	0:30
Hannes Sieling Multiscale estimation for simultaneous change-point detection in exponential families		
[Topic 2]	8:45 AM	0:30
Jereme Bigot Minimax properties of Frechet means in deformable models for curve registration and image warping		
[Topic 3]	9:15 AM	0:30
Finbarr O'Sullivan Non-Parametric estimation of the residue function in a dynamic PET imaging study		
[Topic 4]	9:45 AM	0:30
Victor Panaretos Towards frequency domain analysis of stationary functional data		
Break	10:15 AM	0:15
No Session	10:30 AM	1:00
Coffee Break	11:30 AM	0:30
IT Locally Stationary Processes ORG/CHAIR: Rainer Dahlhaus		
[Topic 5]	12:00 PM	0:30
Alessandro Cardinali Costationarity of locally stationary time series		
[Topic 6]	12:30 PM	0:30
Giovanni Motta Locally stationary latent factors		
[Topic 7]	1:00 PM	0:30
Efstathios Paparoditis Bootstrapping locally stationary processes		
[Topic 8]	1:30 PM	0:30
Lunch / Rest Break	2:00 PM	1:30
IT Nonparametric Prediction in Time Series ORG/CHAIR: Wei Biao Wu		
[Topic 9]	3:30 PM	0:30
Moritz Jirak On some aspects of order estimation and related results for univariate autoregressive processes		
[Topic 10]	4:00 PM	0:30
Yulia Gel Regularized same-realization prediction for time series		
[Topic 11]	4:30 PM	0:30
Zhou Zhou		
Coffee Break	5:00 PM	0:30
IT Advances in Econometrics ORG/CHAIR: A. Magdalinos		
[Topic 12]	5:30 PM	0:30
Emannuel Guerre Two stage trsehold instrumental variables estimation of linear regression models		
[Topic 13]	6:00 PM	0:30
Yiannis Kasparis Non-Parametric kernel regression: A simple and robust approach for inference in predictive regressions		
[Topic 14]	6:30 PM	0:30
Yoichi Kitamura Bayesian analysis of moment condition models using nonparametric priors		
[Topic 15]	7:00 PM	0:30
A. Magdalinos Econometric inference in the vicinity of unity		
End	7:30 PM	

DATE: June 15 — LOCATION / MEETING ROOM: ATHINAIS ATHOS

Topic / Speaker	Time	Duration
IT Nonlinear models in space and time ORG/CHAIR: Claudia Klüppelberg		
[Topic 1]	8:15 AM	0:30
Christina Steinkohl Statistical inference for max-stable processes in space and time		
[Topic 2]	8:45 AM	0:30
Gernot Müller Are jumps in price and volatility correlated?		
[Topic 3]	9:15 AM	0:30
Rainer Dahlhaus Cointegration and phase synchronization: bridging two theories		
[Topic 4]	9:45 AM	0:30
Claudia Klüppelberg Statistics for turbulence data with high Reynolds numbers		
Break	10:15 AM	0:15
No Session	10:30 AM	1:00
Coffee Break	11:30 AM	0:30
IT Dependency structures and copula models ORG/CHAIR: Irene Gijbels		
[Topic 5]	12:00 PM	0:30
Dominik Sznajder Copulas for dependence structure testing		
[Topic 6]	12:30 PM	0:30
Elif Acar Beyond simplified and towards general pair copula constructions		
[Topic 7]	1:00 PM	0:30
Noel Veraverbeke Copulas and covariates		
[Topic 8]	1:30 PM	0:30
Lunch / Rest Break	2:00 PM	1:30
IT Nonparametric Statistics on Manifolds ORG/CHAIR: Vic Patrangenaru		
[Topic 9]	3:30 PM	0:30
Harrie Hendricks Two sample problem for mean location		
[Topic 10]	4:00 PM	0:30
Robert L. Paige Small sample LD50 confidence intervals using saddlepoint approximations		
[Topic 11]	4:30 PM	0:30
Vic Patrangenaru CLT on one dimensional stratified spaces		
Coffee Break	5:00 PM	0:30
IT High dimensional inference and matrix models ORG: Florentina Bunea; CHAIR:Sara van de Geer		
[Topic 12]	5:30 PM	0:30
Sara van de Geer Penalized maximum likelihood estimation of a sparse DAG		
[Topic 13]	6:00 PM	0:30
Christophe Giraud High-dimensional multivariate regression		
[Topic 14]	6:30 PM	0:30
Harrison Zhou Optimalities in Estimation of Large Precision Matrices		
[Topic 15]	7:00 PM	0:30
Michael Wolf Nonlinear shrinkage estimation for large-dimensional covariance matrices		
End	7:30 PM	

DATE: June 15 — LOCATION / MEETING ROOM: TILEMACHOS 1 PALLINI

Topic / Speaker	Time	Duration
IT Specification tests for non/semi-parametric models ORG/CHAIR: Simos Meintanis		
[Topic 1]	8:15 AM	0:30
Mofei Jia Regression estimation of the index of regular variation		
[Topic 2]	8:45 AM	0:30
M.D. Jimenez Testing for the error distribution in GARCH models		
[Topic 3]	9:15 AM	0:30
Aurea Grané Profile identification via weighted related metric scaling: An application to dependent spanish children		
[Topic 4]	9:45 AM	0:30
Simos Meintanis Diagnostic procedures for spherically symmetric distributions		
Break	10:15 AM	0:15
No Session	10:30 AM	1:00
Coffee Break	11:30 AM	0:30
IT Semi/nonparametric identification and instrumental variables ORG/CHAIR: Jeff Racine		
[Topic 5]	12:00 PM	0:30
Melanie Schienle Semiparametric estimation with generated covariates		
[Topic 6]	12:30 PM	0:30
Jean-Pierre Florens Nonparametric Instrumental Derivatives		
[Topic 7]	1:00 PM	0:30
Jeff Racine Shape Constrained Nonparametric Instrumental Regression		
[Topic 8]	1:30 PM	0:30
Lunch / Rest Break	2:00 PM	1:30
IT Nonparametric inference under shape constraints ORG: Holger Dette and Richard Samworth; CHAIR: Holger Dette		
[Topic 9]	3:30 PM	0:30
Dragi Anevski Estimating a probability mass function with unknown labels		
[Topic 10]	4:00 PM	0:30
Bodhi Sen Estimation of a Two-component Mixture Model with Applications to Multiple Testing		
[Topic 11]	4:30 PM	0:30
Fadoua Balabdaoui Asymptotics of the discrete log-concave maximum likelihood estimator and related applications		
Coffee Break	5:00 PM	0:30
IT Nonparametric Inference with Directional Data ORG/CHAIR: W. Gonzalez Manteiga		
[Topic 12]	5:30 PM	0:30
Domenico Marinucci Stein-Malliavin Approximations for Wavelet Coefficients on Spherical Poisson Fields		
[Topic 13]	6:00 PM	0:30
Charles Taylor Nonparametric regression for circular data		
[Topic 14]	6:30 PM	0:30
Wenceslao González Manteiga Statistical inference for directional data		
[Topic 15]	7:00 PM	0:30
Eduardo García Portugues Nonparametric inference for directional?linear data		
End	7:30 PM	

DATE: June 15 — LOCATION / MEETING ROOM: TILEMACHOS 2 PALLINI

Topic / Speaker	Time	Duration
IT Resampling methods for nonstationary models ORG/CHAIR: Jacek Leskow		
[Topic 1]	8:15 AM	0:30
Magalie Fromont The two-sample problem for Poisson processes: Adaptive tests with a non-asymptomatic wild bootstrap approach		
[Topic 2]	8:45 AM	0:30
Mariola Molenda Zero crossings for time series		
[Topic 3]	9:15 AM	0:30
Anna Dudek Generalized seasonal block bootstrap for time series		
[Topic 4]	9:45 AM	0:30
Jacek Leskow Subsampling-based frequency identification for nonstationary time series		
Break	10:15 AM	0:15
No Session	10:30 AM	1:00
Coffee Break	11:30 AM	0:30
IT Time varying coefficient models ORG: G. Kapetanios and L. Giraitis; CHAIR: G. Kapetanios		
[Topic 5]	12:00 PM	0:30
Jan Beran		
[Topic 6]	12:30 PM	0:30
George Kapetanios Adaptive forecasting in the presence of recent and ongoing structural change		
[Topic 7]	1:00 PM	0:30
Tony Yates Inference on stochastic time-varying coefficient models		
[Topic 8]	1:30 PM	0:30
Lunch / Rest Break	2:00 PM	1:30
IT Bayesian methods for large parameter spaces ORG/CHAIR: Subhashis Ghosal		
[Topic 9]	3:30 PM	0:30
Stefano Favaro On the stick-breaking representation for Gibbs-type priors		
[Topic 10]	4:00 PM	0:30
Ismael Castillo On nonparametric adaptive Bayesian estimation		
[Topic 11]	4:30 PM	0:30
Subhashis Ghosal Bayesian methods for clustering functional data		
Coffee Break	5:00 PM	0:30
IT Adaptive problems in nonparametric statistics ORG/CHAIR: V. Vasiliev		
[Topic 12]	5:30 PM	0:30
Alexander Dobrovidov Stable nonparametric signal filtration in nonlinear models		
[Topic 13]	6:00 PM	0:30
Ouerdia Arkoun Sequential adaptive estimators in nonparametric autoregressive models		
[Topic 14]	6:30 PM	0:30
Alexander Meister Asymptotic equivalence of linear functional regression and a white noise inverse problem		
[Topic 15]	7:00 PM	0:30
Slava Vasiliev Non-parametric adaptive estimation by dependent observations		
End	7:30 PM	

DATE: June 15 — LOCATION / MEETING ROOM: ALEXANDROS PALLINI

Topic / Speaker	Time	Duration
CT Nonparametric and robust methods CHAIR: Paula Saavedra Nieves		
[Topic 1]	8:15 AM	0:20
Stanislav Nagy Classification of functions using data depth		
[Topic 2]	8:35 AM	0:20
Germain Van Bever		
[Topic 3]	8:55 AM	0:20
Paula Saavedra Nieves Level set estimation		
[Topic 4]	9:15 AM	0:20
Abdelaati Daouia On Projection-Type Estimators of Multivariate Isotonic Functions		
[Topic 5]	9:35 AM	0:20
Meropi Pavlidou Kernel density outlier detector		
	9:55 AM	1:35
Coffee Break	11:30 AM	0:30
[Topic 6]	12:00 PM	0:30
[Topic 7]	12:30 PM	0:30
[Topic 8]	1:00 PM	0:30
[Topic 9]	1:30 PM	0:30
Lunch / Rest Break	2:00 PM	1:30
[Topic 10]	3:30 PM	0:45
[Topic 11]	4:15 PM	0:45
Coffee Break	5:00 PM	0:30
CT Nonparametric Methods for Correlated data CHAIR: Christopher Walsh		
[Topic 12]	5:30 PM	0:20
Christopher Walsh Estimating nonlinear additive models with nonstationarities and correlated errors		
[Topic 13]	5:50 PM	0:20
Stefanos Poulis Heteroskedastic linear regression: steps towards adaptivity, efficiency, and robustness		
[Topic 14]	6:10 PM	0:20
Tavakoli Shahin On mixing conditions for asymptotics in funtional time series		
[Topic 15]	6:30 PM	0:20
Igor Kheifets		
[Topic 16]	6:50 PM	0:20
Shu-Hui Yu		
End	7:10 PM	

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DATE June 16 — LOCATION / MEETING ROOM THEODORA 1 ATHOS

Topic / Speaker	Time	Duration
IT Recent advances in nonparametric inference ORG: Mouli Banerjee; CHAIR: Richard Samworth		
[Topic 1]	8:15 AM	0:30
Richard Samworth Independent component analysis via nonparametric maximum likelihood estimation		
[Topic 2]	8:45 AM	0:30
Bin Nan Semiparametric models with bundled parameters		
[Topic 3]	9:15 AM	0:30
Marios Pavlides Shape-constrained nonparametric density estimation in three high-dimensional convex models		
[Topic 4]	9:45 AM	0:30
George Michailidis		
Break	10:15 AM	0:15
CHAIR: Dimitris Politis		
Forum Plenary Talk	10:30 AM	1:00
Emanuel Candes Robust principal component analysis?		
Coffee Break	11:30 AM	0:30
IT New advances in high-dimensional modeling ORG/CHAIR: Trevor Hastie		
[Topic 5]	12:00 PM	0:30
Andreas Buja Valid Post-Selection Inference		
[Topic 6]	12:30 PM	0:30
Steven Boyd Consensus Optimization via Alternating Direction Method of Multipliers		
[Topic 7]	1:00 PM	0:30
Trevor Hastie Matrix Completion and Large-Scale SVD Computations		
[Topic 8]	1:30 PM	0:30
Lunch / Rest Break	2:00 PM	1:30
Special Invited Talks; CHAIR: Slava Vasiliev		
[Topic 9]	3:30 PM	0:45
Laszlo Gyorfi Sequential prediction of stationary time series		
[Topic 10]	4:15 PM	0:45
Peter Robinson Nonparametric trending regression with cross-sectional dependence		
Null	5:00 PM	0:00
Coffee Break	5:00 PM	0:30
IT Functional Data Analysis: Theory and Applications ORG/CHAIR: Ricardo Cao		
[Topic 11]	5:30 PM	0:30
Manuel Febrero-Bande A goodness-of-fit test for the functional linear model with scalar response		
[Topic 12]	6:00 PM	0:30
César Sánchez-Sellero Projection-based nonparametric goodness-of-fit testing in functional regression		
[Topic 13]	6:30 PM	0:30
Mario Francisco-Fernández Applications of functional data analysis on thermal analysis		
[Topic 14]	7:00 PM	0:30
Ricardo Cao Functional prediction for the residual demand in electricity spot markets		
End	7:30 PM	

DATE June 16 — LOCATION / MEETING ROOM THEODORA 2 ATHOS

Topic / Speaker	Time	Duration
IT: Dimension Reduction and Data Mining ORG: Bing Li and Elizaveta Levina; CHAIR: Bing Li		
[Topic 1]	8:15 AM	0:30
Patrick Perry		
[Topic 2]	8:45 AM	0:30
Yunpeng Zhao Consistency of community detection in networks under degree-corrected block models		
[Topic 3]	9:15 AM	0:30
Efstathia Bura Sufficient reductions for elliptically contoured distributions		
[Topic 4]	9:45 AM	0:30
Bing Li A general theory of nonlinear sufficient dimension reduction: formulation and estimation		
Break	10:15 AM	0:15
No Session	10:30 AM	1:00
Coffee Break	11:30 AM	0:30
IT Nonparametric Change Point Analysis ORG/CHAIR: Marie Huskova		
[Topic 5]	12:00 PM	0:30
Jurgen Franke Sudden changes in nonparametric time series		
[Topic 6]	12:30 PM	0:30
Jaromir Antoch Tests for continuity of regression functions		
[Topic 7]	1:00 PM	0:30
Matus Maciak Robust change-point estimation with dependent random errors		
[Topic 8]	1:30 PM	0:30
Lunch / Rest Break	2:00 PM	1:30
IT Sequential Nonparametrics ORG/CHAIR: Marie Huskova		
[Topic 9]	3:30 PM	0:30
Ansgar Steland Sequential cross-validated bandwidth selection under dependence and anscombe-type extensions to random time horizons		
[Topic 10]	4:00 PM	0:30
Claudia Kirch Monitoring changes in nonlinear autoregressive time series		
[Topic 11]	4:30 PM	0:30
Marie Huskova Sequential nonparametric procedures		
Coffee Break	5:00 PM	0:30
IT Partial Identification ORG/CHAIR: Joel Horowitz		
[Topic 12]	5:30 PM	0:30
Andrew Chesher Partial identification, random sets and instrumental variable models		
[Topic 13]	6:00 PM	0:30
Federico Bugni Specification test for partially identified models defined by moment inequalities		
[Topic 14]	6:30 PM	0:30
Sokbae (Simon) Lee Intersection bounds: Estimation and inference		
[Topic 15]	7:00 PM	0:30
Joel Horowitz Identification and shape restrictions in nonparametric instrumental variables estimation		
End	7:30 PM	

DATE June 16 — LOCATION / MEETING ROOM ATHINAIS ATHOS

Topic / Speaker	Time	Duration
IT Empirical Likelihood ORG/CHAIR: Patrice Bertail		
[Topic 1]	8:15 AM	0:30
Emmanuelle Gautherat		
[Topic 2]	8:45 AM	0:30
Julien Worms		
[Topic 3]	9:15 AM	0:30
Hugo Harari-Kermadec		
[Topic 4]	9:45 AM	0:30
Patrice Bertail		
Break	10:15 AM	0:15
No Session	10:30 AM	1:00
Coffee Break	11:30 AM	0:30
IT Nonlinearity and nonstationarity: Nonparametrics in Econometrics ORG/CHAIR: Dag Tjostheim		
[Topic 5]	12:00 PM	0:30
Juan Carlos Escanciano A nonparametric test for risk-return relationships		
[Topic 6]	12:30 PM	0:30
Dennis Kristensen Estimation of difussion models with time-varying parameters		
[Topic 7]	1:00 PM	0:30
Dag Tjostheim Nonlinear estimation in a nonstationary environment		
[Topic 8]	1:30 PM	0:30
Lunch / Rest Break	2:00 PM	1:30
IT Bayesian Nonparametrics ORG/CHAIR: Nils Lid Hjort		
[Topic 9]	3:30 PM	0:30
Peter Orbanz		
[Topic 10]	4:00 PM	0:30
Pierpaolo De Blasi Bayesian asymptotics with misspecified models		
[Topic 11]	4:30 PM	0:30
Nils Lid Hjort Bayesian function analysis via locally constant priors: A unified approach		
Coffee Break	5:00 PM	0:30
IT Nonparametric analysis of extremes and its applications ORG/CHAIR:		
[Topic 12]	5:30 PM	0:30
Andrea Krajina An M-estimator of tail dependence in arbitrary dimensions		
[Topic 13]	6:00 PM	0:30
Milan Stehlik Modified hill estimation for heavy tails		
[Topic 14]	6:30 PM	0:30
Ivette Gomes Optimal sample fraction selection		
[Topic 15]	7:00 PM	0:30
Natalia Markovich Distributions of clusters of exceedances		
End	7:30 PM	

DATE June 16 — LOCATION / MEETING ROOM TILEMACHOS 1 PALLINI

Topic / Speaker	Time	Duration
IT Inverse Problems in Infinite Dimensional Statistical Inference ORG/CHAIR: Victor Panaretos		
[Topic 1]	8:15 AM	0:30
A. Feuerverger Dating medieval english charters		
[Topic 2]	8:45 AM	0:30
Axel Munk Asymptotic laws for change point estimators in inverse regression		
[Topic 3]	9:15 AM	0:30
Philip Stark Shedding confusion on the light: A contrary perspective on infinite-dimensional inverse problems		
[Topic 4]	9:45 AM	0:30
André Mas Inverse problems aspects in the functional linear regression		
Break	10:15 AM	0:15
No Session	10:30 AM	1:00
Coffee Break	11:30 AM	0:30
IT Interval Estimation ORG/CHAIR: E. Paparoditis		
[Topic 5]	12:00 PM	0:30
Michael Neumann		
[Topic 6]	12:30 PM	0:30
Matthias Eulert Asymptotic normal estimation of jump location curves in noisy images		
[Topic 7]	1:00 PM	0:30
Dimitris Politis Confidence and prediction intervals in nonparametric regression without an additive model		
[Topic 8]	1:30 PM	0:30
Lunch / Rest Break	2:00 PM	1:30
IT Empirical processes and applications ORG: Anirban DasGupta; CHAIR: Piet Groeneboom		
[Topic 9]	3:30 PM	0:30
Holger Dette New estimators of the pickands dependence function and a test for extreme value dependence		
[Topic 10]	4:00 PM	0:30
Piet Groeneboom Nonparametric (smoothed) likelihood and integral equations		
[Topic 11]	4:30 PM	0:30
Sara van de Geer An application of generic chaining in high-dimensional statistics		
Coffee Break	5:00 PM	0:30
IT Nonparametric Inference for complex data ORG/CHAIR: Michele LaRocca		
[Topic 12]	5:30 PM	0:30
Luigi Salmaso Some Advances in Combination-based multivariate permutation tests		
[Topic 13]	6:00 PM	0:30
Maria Lucia Parrella Local polynomials for nonparametric dimension reduction		
[Topic 14]	6:30 PM	0:30
Antonio Lijoi Nonparametric priors for bayesian inference with partially exchangable data		
[Topic 15]	7:00 PM	0:30
Brunero Liseo Semi and nonparametric bayesian inference for long range dependence stationary Gaussian processes		
End	7:30 PM	

DATE June 16 — LOCATION / MEETING ROOM TILEMACHOS 2 PALLINI

Topic / Speaker	Time	Duration
IT Advances in Time Series ORG: Qiwei Yao; CHAIR: Javier Hidalgo		
[Topic 1]	8:15 AM	0:30
Kostas Kalogeropoulos Efficient Markov Chain Monte Carlo schemes for time-varying parameters of epidemic dynamical systems		
[Topic 2]	8:45 AM	0:30
Jiazhu Pan		
[Topic 3]	9:15 AM	0:30
Zudi Lu Semiparametrically nonlinear time series modelling under near epoch dependence		
[Topic 4]	9:45 AM	0:30
Javier Hidalgo		
Break	10:15 AM	0:15
No Session	10:30 AM	1:00
Coffee Break	11:30 AM	0:30
IT Infinite Dimensional Statistics ORG: Frederic Ferraty and Philippe Vieu; CHAIR: Philippe Vieu		
[Topic 5]	12:00 PM	0:30
Laurent DelSol Selecting informative BAGIDIS coefficients in nonparametric functional regression		
[Topic 6]	12:30 PM	0:30
Stefan Huckeman Central Limit Theorems for Stratified Spaces		
[Topic 7]	1:00 PM	0:30
A. Goia Functional projection pursuit regression		
[Topic 8]	1:30 PM	0:30
Lunch / Rest Break	2:00 PM	1:30
IT Heavy tails and long range dependence ORG/CHAIR: George Michailidis		
[Topic 9]	3:30 PM	0:30
Vladas Pipiras		
[Topic 10]	4:00 PM	0:30
Peter Scheffler Extreme value theory with operator norming		
[Topic 11]	4:30 PM	0:30
Stilian Stoev Extreme value theory with operator norming: Simulation and Statistics		
Coffee Break	5:00 PM	0:30
IT Nonparametrics and Time Series Analysis ORG: D.Kugiumtzis and D. Ioannides; CHAIR: D. Ioannides		
[Topic 12]	5:30 PM	0:30
Panagiotis Mantalos Robust critical values for unit root tests for series with conditional heteroscedasticity errors: An application of the simple NoVaS transformation		
[Topic 13]	6:00 PM	0:30
Cees Diks Nonparametric tests for serial independence and Granger non-causality: An overview		
[Topic 14]	6:30 PM	0:30
Kostas Triantafyllopoulos Multivariate stochastic volatility modelling by sequential Monte Carlo methods		
[Topic 15]	7:00 PM	0:30
Angeliki Papana A non-parametric causality test: Detection of direct causal effects in multivariate systems using corrected partial transfer entropy		
End	7:30 PM	

DATE June 16 — LOCATION / MEETING ROOM ALEXANDROS PALLINI

Topic / Speaker	Time	Duration
CT Nonparametric Methods CHAIR: Livio Corain		
[Topic 1]	8:15 AM	0:20
Joeri Smits Nonseparable triangular models: testing instrument validity		
[Topic 2]	8:35 AM	0:20
Pauliina Ilmonen Signed rank tests in symmetric IC models		
[Topic 3]	8:55 AM	0:20
Livio Corain Nonparametric Permutation-Based Control Charts for Ordinal Data		
[Topic 4]	9:15 AM	0:20
Michail Tsagris		
[Topic 5]	9:35 AM	0:20
	9:55 AM	1:35
Coffee Break	11:30 AM	0:30
[Topic 6]	12:00 PM	0:30
[Topic 7]	12:30 PM	0:30
[Topic 8]	1:00 PM	0:30
[Topic 9]	1:30 PM	0:30
Lunch / Rest Break	2:00 PM	1:30
[Topic 10]	3:30 PM	0:45
[Topic 11]	4:15 PM	0:45
Coffee Break	5:00 PM	0:30
CT Resampling and related methods CHAIR: Michail Tsagris		
[Topic 12]	5:30 PM	0:20
Stefano Bonnini Advances in permutation tests for covariates in a mixture model for preference data analysis		
[Topic 13]	5:50 PM	0:20
Wenlong Cai Bootstrap methods for Lasso-type estimators under a moving-parameter framework		
[Topic 14]	6:10 PM	0:20
Dmitry Sumkin Expert system forecasting: nonparametric bootstrap approach		
[Topic 15]	6:30 PM	0:20
Geraldine Laurent Asymptotic properties of the estimation of the error distribution in right cencored and selection biased regression models		
[Topic 16]	6:50 PM	0:20
Elzbieta Gajecka-Mirek Resampling methods for weakly dependent sequences		
	7:10 PM	

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DATE June 18 — **LOCATION / MEETING ROOM** THEODORA 1 ATHOS

Topic / Speaker	Time	Duration
IT Advances in nonparametric methods for high dimensional data ORG/CHAIR: Haiyan Wang		
[Topic 1]	8:15 AM	0:30
Richard Johnson An empirical characteristic function approach to selecting a transformation to improve normality or symmetry		
[Topic 2]	8:45 AM	0:30
Suojin Wang Variable selection and estimation for longitudinal survey data		
[Topic 3]	9:15 AM	0:30
Aurore Delaigle Componentwise classification of functional data		
[Topic 4]	9:45 AM	0:30
Michael Akritas Model checking and test-based variable selection		
Break	10:15 AM	0:15
1st MEETING OF THE ISNPS CHARTING AND ADVISORY COMMITTEES	10:30 AM	1:00
Coffee Break	11:30 AM	0:30
IT Generalized regression models and applications ORG/CHAIR: Irene Gijbels		
[Topic 5]	12:00 PM	0:30
Anneleen Verhasselt P-spline estimation in generalized varying coefficient models		
[Topic 6]	12:30 PM	0:30
Tatyana Krivobokova Smoothing parameter selection in two frameworks for penalized splines		
[Topic 7]	1:00 PM	0:30
Christophe Croux Robust estimation of mean and dispersion functions in extended generalized additive models		
[Topic 8]	1:30 PM	0:30
Lunch / Rest Break	2:00 PM	1:30
Special Invited Talks; CHAIR: Irene Gijbels		
[Topic 9]	3:30 PM	0:45
Enno Mammen Semiparametric regression with nonparametrically generated covariates		
[Topic 10]	4:15 PM	0:45
Anestis Antoniadis Smoothing and variable selection using P-splines		
Null	5:00 PM	0:00
Coffee Break	5:00 PM	0:30
IT Empirical Likelihood for dependent data ORG/CHAIR: Dan Nordman		
[Topic 11]	5:30 PM	0:30
Soutir Bandopadhyay A Frequency Domain Empirical Likelihood Method for Irregularly Spaced Spatial Data		
[Topic 12]	6:00 PM	0:30
Francesco Bravo Smoothed generalised empirical likelihood estimation and inference for semiparametric moment conditions models with dependent data		
[Topic 13]	6:30 PM	0:30
Dan Nordman A non-standard empirical likelihood for time series		
[Topic 14]	7:00 PM	0:30
End	7:30 PM	

DATE June 18 — **LOCATION / MEETING ROOM** THEODORA 2 ATHOS

Topic / Speaker	Time	Duration
IT Nonparametrics for Dependent Data ORG/CHAIR: Jens-Peter Kreiss		
[Topic 1]	8:15 AM	0:30
Anne Leucht Dependent wild bootstrap for degenerate U-statistics		
[Topic 2]	8:45 AM	0:30
Carsten Jentsch The multivariate linear process bootstrap for stationary time series of possibly increasing dimension		
[Topic 3]	9:15 AM	0:30
Tobias Niebuhr Bootstrap for a class of discretely observed continuous time series		
[Topic 4]	9:45 AM	0:30
Wolfgang Polonik Estimation of filamentary structure		
Break	10:15 AM	0:15
No Session	10:30 AM	1:00
Coffee Break	11:30 AM	0:30
IT Modeling dependence nonparametrically: local stationarity and endogeneity ORG/CHAIR: Enno Mammen		
[Topic 5]	12:00 PM	0:30
Jens-Peter Kreiss The hybrid wild bootstrap for time series		
[Topic 6]	12:30 PM	0:30
Michael Vogt Nonparametric regression for locally stationary time series		
[Topic 7]	1:00 PM	0:30
Dimitrios Bagkavos A nonparametric test for independence of bivariate random variables		
[Topic 8]	1:30 PM	0:30
Lunch / Rest Break	2:00 PM	1:30
IT Bayesian procedures in infinite-dimensional spaces ORG: Anirban DasGupta; CHAIR: Marianna Pensky		
[Topic 9]	3:30 PM	0:30
Eric Moulines		
[Topic 10]	4:00 PM	0:30
Judith Rousseau On empirical bayes posterior distributions		
[Topic 11]	4:30 PM	0:30
Marianna Pensky CONFESS: Feature selection for classification with a large number of classes		
Coffee Break	5:00 PM	0:30
IT Functional Data Analysis ORG: P.Kokoszka CHAIR: Aleka Capatou		
[Topic 12]	5:30 PM	0:30
Dominik Liebl Modeling and forecasting electricity spot prices: A functional data perspective		
[Topic 13]	6:00 PM	0:30
Siegfried Hormann		
[Topic 14]	6:30 PM	0:30
Catherine Timmermans Investigating functional datasets with the BAGIDIS semimetric		
[Topic 15]	7:00 PM	0:30
Pedro Delicado Analyzing functional data with lattice spatial dependence: A generalization of LISA map		
End	7:30 PM	

DATE June 18 — **LOCATION / MEETING ROOM** ATHINAIS ATHOS

Topic / Speaker	Time	Duration
CT Nonparametric Statistical methods and their applications CHAIR: Tatjana Lange		
[Topic 1]	8:15 AM	0:20
Oskar Knapik The second-order frequency identification for cyclostationary time series using subsampling		
[Topic 2]	8:35 AM	0:20
Aleksandar Sujica		
[Topic 3]	8:55 AM	0:20
Tatjana Lange The Alpha-Procedure? A non-parametric invariant method for solving tasks of reconstruction of functional dependencies and pattern recognition		
[Topic 4]	9:15 AM	0:20
Valeria D'Amato		
[Topic 5]	9:35 AM	0:20
Tinni Dutta		
Break	9:55 AM	0:35
No Session	10:30 AM	1:00
Coffee Break	11:30 AM	0:30
IT Multivariate Survival Analysis ORG/CHAIR: Winfried Stute		
[Topic 6]	12:00 PM	0:30
Ewa Strzalkowska Kominiak Testing independence of consecutive truncated and censored data		
[Topic 7]	12:30 PM	0:30
Arusharka Sen Greenwood's formula for a multivariate Kaplan-Meier estimator		
[Topic 8]	1:00 PM	0:30
Winfried Stute The approximate F-test under random censorship		
	1:30 PM	0:30
Lunch / Rest Break	2:00 PM	1:30
[Topic 9]	3:30 PM	0:30
[Topic 10]	4:00 PM	0:30
[Topic 11]	4:30 PM	0:30
Coffee Break	5:00 PM	0:30
IT Recent advances in rank-based inference ORG/CHAIR: Marc Hallin		
[Topic 12]	5:30 PM	0:30
Davy Paindaveine R-estimation in independent component analysis		
[Topic 13]	6:00 PM	0:30
Ramon van den Akker Rank-based testing for semiparametric cointegration models		
[Topic 14]	6:30 PM	0:30
Thomas Verdebout Optimal rank-based testing for common principal components		
[Topic 15]	7:00 PM	0:30
End	7:30 PM	

DATE June 18 — **LOCATION / MEETING ROOM** TILEMACHOS 1 PALLINI

Topic / Speaker	Time	Duration
IT Semi- and Non-parametric Biostatistics ORG/CHAIR: Ian Abramson		
[Topic 1]	8:15 AM	0:30
Peter Song Regularized semiparametric mixed-e ects models for high-dimensional longitudinal data		
[Topic 2]	8:45 AM	0:30
Mike Donohue Estimating long-term multivariate progression from short-term data		
[Topic 3]	9:15 AM	0:30
Florin Vaida Conditional akaike information for proportional hazards mixed effects models		
[Topic 4]	9:45 AM	0:30
Ronghui Xu L1-Penalization applied to group imaging data analysis		
Break	10:15 AM	0:15
No Session	10:30 AM	1:00
Coffee Break	11:30 AM	0:30
Covariance estimation ORG/CHAIR: Karim Abadir		
[Topic 5]	12:00 PM	0:30
Liudas Giraitis Automatic studentization in nonparametric regression		
[Topic 6]	12:30 PM	0:30
Alessandra Luati The variance profile		
[Topic 7]	1:00 PM	0:30
Karim Abadir Design-free estimation of large variance matrices		
[Topic 8]	1:30 PM	0:30
Lunch / Rest Break	2:00 PM	1:30
Analysis of extreme events, longitudinal data and high-dimensional data ORG: Chunming Zhang; CHAIR: Axel Buecher		
[Topic 9]	3:30 PM	0:30
Axel Buecher		
[Topic 10]	4:00 PM	0:30
Wenyang Zhang A semiparametric threshold model for censored longitudinal data analysis		
[Topic 11]	4:30 PM	0:30
Songxi Chen		
Coffee Break	5:00 PM	0:30
IT Mathematical Underpinnings of some new Nonparametric Techniques ORG/CHAIR: Ronghui Xu		
[Topic 12]	5:30 PM	0:30
Jelena Bradic		
[Topic 13]	6:00 PM	0:30
Anthony Gamst On the Bernstein-von Mises Theorem for Conditionally Parametric Models		
[Topic 14]	6:30 PM	0:30
Larry Goldstein Semi-parametric efficiency bounds for the Maximum Partial Likelihood Estimator in Nested-Case Control Sampling		
[Topic 15]	7:00 PM	0:30
Renjun Ma Generalized linear models with distribution-free random effects for longitudinal data		
End	7:30 PM	

DATE June 18 — **LOCATION / MEETING ROOM** TILEMACHOS 2 PALLINI

Topic / Speaker	Time	Duration
IT Advances in Nonparametric Multivariate Analysis ORG/CHAIR: Regina Liu		
[Topic 1]	8:15 AM	0:30
John Einmahl Bridging centrality and extremity: refining empirical data depth using extreme value theory		
[Topic 2]	8:45 AM	0:30
Minge Xie A nonparametric meta-analysis framework and confidence intervals for order parameters		
[Topic 3]	9:15 AM	0:30
Yufeng Liu Joint statistical modeling of multiple high dimensional data		
[Topic 4]	9:45 AM	0:30
Alfonso Gordaliza Flexible multivariate tolerance zones based on robust quantization techniques		
Break	10:15 AM	0:15
No Session	10:30 AM	1:00
Coffee Break	11:30 AM	0:30
IT Recent Advances on variable selection and regularization methods ORG: Runze Li; CHAIR: Yichao Wu		
[Topic 5]	12:00 PM	0:30
Yichao Wu Two Dimensional Solution Surface of Weighted Support Vector Machine		
[Topic 6]	12:30 PM	0:30
Lian Heng Simultaneous variable selection and constant coefficient identification in varying-coefficient models		
[Topic 7]	1:00 PM	0:30
Christiana Charalambous		
[Topic 8]	1:30 PM	0:30
Lunch / Rest Break	2:00 PM	1:30
IT Shape and order ORG/CHAIR: Phillip Stark		
[Topic 9]	3:30 PM	0:30
Adityanand Guntuboyina		
[Topic 10]	4:00 PM	0:30
Ori Davidov		
[Topic 11]	4:30 PM	0:30
Mirek Pawlak Nonparametric inference for image symmetries		
Coffee Break	5:00 PM	0:30
IT Non/semiparametric methods in econometrics ORG/CHAIR: Ingrid Van Keilegom		
[Topic 12]	5:30 PM	0:30
Anne Vanhems		
[Topic 13]	6:00 PM	0:30
Maik Schwarz Adaptive nonparametric instrumental regression		
[Topic 14]	6:30 PM	0:30
Christoph Breunig Specification testing in nonparametric instrumental quantile regression		
[Topic 15]	7:00 PM	0:30
Qiying Wang Martingale limit theorems revisited and non-linear cointegrating regression		
End	7:30 PM	

DATE June 18 — **LOCATION / MEETING ROOM** ALEXANDROS PALLINI

Topic / Speaker	Time	Duration
CT Nonparametric methods and applications CHAIR: Ariadni Papana		
[Topic 1]	8:15 AM	0:20
Ariadni Papana A high performance biomarker detection method for exhaled breath mass spectrometry data		
[Topic 2]	8:35 AM	0:20
Alicia Pérez-Alonso		
[Topic 3]	8:55 AM	0:20
Ida Hertel Estimation of fatigue behaviour based on a parametric model for the inverse relation		
[Topic 4]	9:15 AM	0:20
Christos Nakas A generalization of the Youden index for multiple-class classification problems useful for cut-off point selection in ROC surface analysis		
[Topic 5]	9:35 AM	0:20
No Session	9:55 AM	1:35
Coffee Break	11:30 AM	0:30
[Topic 6]	12:00 PM	0:30
[Topic 7]	12:30 PM	0:30
[Topic 8]	1:00 PM	0:30
[Topic 9]	1:30 PM	0:30
Lunch / Rest Break	2:00 PM	1:30
[Topic 10]	3:30 PM	1:30
Coffee Break	5:00 PM	0:30
CT Bootstrap methods CHAIR: Jan Swanepoel		
[Topic 11]	5:30 PM	0:20
Jan Swanepoel Another look at bootstrap confidence intervals		
[Topic 12]	5:50 PM	0:20
Marco Meyer On the range of validity of the vector autoregressive Sieve bootstrap		
[Topic 13]	6:10 PM	0:20
Lionel Truquet On a nonparametric resampling scheme for Markov random		
[Topic 14]	6:30 PM	0:20
Arif Dowla Local block bootstrap inference for tranding time series		
[Topic 15]	6:50 PM	0:20
Thorsten Fink Bootstrap for the first order random coefficient autoregressive model		
[Topic 16]	7:10 PM	0:20
Feng Gang Bootstrapping realized bipower variation		
End	7:30 PM	

1st Conference of the International Society for NonParametric Statistics
June 15-19, 2012 - Chalkidiki, Greece

DATE June 19 — **LOCATION / MEETING ROOM** THEODORA 1 ATHOS

Topic / Speaker	Time	Duration
IT Nonparametric functional data analysis ORG/CHAIR: Aurore Delaigle		
[Topic 1]	8:15 AM	0:30
Sophie Dabo-Niang Change points detection in functional data		
[Topic 2]	8:45 AM	0:30
Alois Kneip Variable selection in high dimensionl regression when variables are heavily correlated		
[Topic 3]	9:15 AM	0:30
David Degras Rotation sampling for functional data		
[Topic 4]	9:45 AM	0:30
Irene Gijbels Functional data and conditional dependencies and association measures		
Break	10:15 AM	0:15
CHAIR: Soumen Lahiri		
Closing Plenary Talk	10:30 AM	1:00
Jon Wellner On and O - Semiparametric models		
Coffee Break	11:30 AM	0:30
IT Nonparametric Time Series Analysis ORG: David Stoffer; CHAIR: Marc Hallin		
[Topic 5]	12:00 PM	0:30
Soumen Lahiri A Penalized Empirical Likelihood Method in High Dimensions		
[Topic 6]	12:30 PM	0:30
Wei Biao Wu Testing parametric assumptions of trends of nonstationary time series		
[Topic 7]	1:00 PM	0:30
Marc Hallin		
[Topic 8]	1:30 PM	0:30
Lunch / Rest Break	2:00 PM	1:30
2nd MEETING OF THE ISNPS CHARTING AND ADVISORY COMMITTEES	3:30 PM	0:45
[Topic 10]	4:15 PM	0:45
Null	5:00 PM	0:00
Coffee Break	5:00 PM	0:30
[Topic 11]	5:30 PM	0:30
[Topic 12]	6:00 PM	0:30
[Topic 13]	6:30 PM	0:30
[Topic 14]	7:00 PM	0:30
End	7:30 PM	

DATE June 19 — **LOCATION / MEETING ROOM** THEODORA 2 ATHOS

Topic / Speaker	Time	Duration
IT Order Statistics and Semiparametric Estimation ORG/CHAIR: Nickos Papadatos		
[Topic 1]	8:15 AM	0:30
Fernando Lopez-Blazquez Poisson approximation to the number of near-in-time records		
[Topic 2]	8:45 AM	0:30
Tomasz Rychlik Maximal variances of order statistics		
[Topic 3]	9:15 AM	0:30
Agnieszka Goroncy Bounds on expected generalized order statistics		
[Topic 4]	9:45 AM	0:30
Giorgos Afendras On moment estimators for the parameters of the quadratic polynomial within the intergrated Pearson family, with applications in testing hypothesis		
Break	10:15 AM	0:15
No Session	10:30 AM	1:00
Coffee Break	11:30 AM	0:30
IT Current Topics in Functional Data Analysis ORG: Hans-Georg Mueller; CHAIR: Pedro Delicado		
[Topic 5]	12:00 PM	0:30
Fang Yao Semiparametric functional linear model with high-dimensional covariates		
[Topic 6]	12:30 PM	0:30
Nicoleta Serban Multilevel spatially correlated binary longitudinal data analysis		
[Topic 7]	1:00 PM	0:30
Ana Gil Pairwise dynamic time warping for event data		
[Topic 8]	1:30 PM	0:30
Lunch / Rest Break	2:00 PM	1:30
IT Inference in Complex Data Analysis ORG/CHAIR: Efstathia Bura		
[Topic 9]	3:30 PM	0:30
Ruth Pfeiffer Sufficient dimension reduction for longitudinally measured predictors		
[Topic 10]	4:00 PM	0:30
Liliana Forzani		
[Topic 11]	4:30 PM	0:30
Andreas Artemiou		
Coffee Break	5:00 PM	0:30
[Topic 12]	5:30 PM	0:30
[Topic 13]	6:00 PM	0:30
[Topic 14]	6:30 PM	0:30
[Topic 15]	7:00 PM	0:30
End	7:30 PM	

DATE June 19 — **LOCATION / MEETING ROOM** ATHINAIS ATHOS

Topic / Speaker	Time	Duration
IT Nonparametric inference for complex data ORG/CHAIR: Eric Moulines		
[Topic 1]	8:15 AM	0:30
Gilles Faÿ		
[Topic 2]	8:45 AM	0:30
Nicolas Vayatis		
[Topic 3]	9:15 AM	0:30
Jimmy Olsson Particle-based likelihood inference in partially observed diffusion processes using generalized Poisson estimators		
[Topic 4]	9:45 AM	0:30
Michele LaRocca Input variable selection for interpretable neural network models		
Break	10:15 AM	0:15
No Session	10:30 AM	1:00
Coffee Break	11:30 AM	0:30
IT Topics in Nonparametrics ORG/CHAIR: Karl Mosler		
[Topic 5]	12:00 PM	0:30
Tim McMurry Robust Empirical Bayes With Application to Genome-Wide Association Studies		
[Topic 6]	12:30 PM	0:30
Nickos Papadatos On maximal correlation coefficient and some counterexamples		
[Topic 7]	1:00 PM	0:30
Karl Mosler		
[Topic 8]	1:30 PM	0:30
Lunch / Rest Break	2:00 PM	1:30
[Topic 9]	3:30 PM	0:30
[Topic 10]	4:00 PM	0:30
[Topic 11]	4:30 PM	0:30
Coffee Break	5:00 PM	0:30
[Topic 12]	5:30 PM	0:30
[Topic 13]	6:00 PM	0:30
[Topic 14]	6:30 PM	0:30
[Topic 15]	7:00 PM	0:30
End	7:30 PM	

DATE June 19 — **LOCATION / MEETING ROOM** TILEMACHOS 1 PALLINI

Topic / Speaker	Time	Duration
IT Statistical Analysis of Genomic Data ORG/CHAIR: Francesca Chiaromonte		
[Topic 1]	8:15 AM	0:30
Madison Giacofci Wavelet-based clustering for mixed-effects functional models		
[Topic 2]	8:45 AM	0:30
Gregory Ryslik Identification of non-random somatic mutation clustering in proteins		
[Topic 3]	9:15 AM	0:30
Qunhua Li A copula mixture model for assessing reproducibility and combining information for high-throughput data		
[Topic 4]	9:45 AM	0:30
Francesca Chiaromonte Statistical characterizations of genome dynamics		
Break	10:15 AM	0:15
No Session	10:30 AM	1:00
Coffee Break	11:30 AM	0:30
IT Nonparametric Econometrics ORG/CHAIR: Michael Wolf		
[Topic 5]	12:00 PM	0:30
Gray Calhoun Cross-validation as an alternative to out-of-sample inference under instability		
[Topic 6]	12:30 PM	0:30
Patrik Guggenberger		
[Topic 7]	1:00 PM	0:30
Xiaohong Chen Sieve inference on sami-nonparametric time series models		
[Topic 8]	1:30 PM	0:30
Lunch / Rest Break	2:00 PM	1:30
IT Robust methods and related topics ORG: Xuming He; CHAIR: Marianthi Markatou		
[Topic 9]	3:30 PM	0:30
Juan Romo		
[Topic 10]	4:00 PM	0:30
Annie Qu		
[Topic 11]	4:30 PM	0:30
Marianthi Markatou		
Coffee Break	5:00 PM	0:30
[Topic 12]	5:30 PM	0:30
[Topic 13]	6:00 PM	0:30
[Topic 14]	6:30 PM	0:30
[Topic 15]	7:00 PM	0:30
End	7:30 PM	

DATE June 19 — **LOCATION / MEETING ROOM** TILEMACHOS 2 PALLINI

Topic / Speaker	Time	Duration
IT Model Selection and Testing ORG: Jeff Hart; CHAIR: Haiyan Wang		
[Topic 1]	8:15 AM	0:30
Maarten Jansen Multiscale local polynomial models for estimation and testing		
[Topic 2]	8:45 AM	0:30
Olivier Thas Goodness of fit tests for probabilistic index models		
[Topic 3]	9:15 AM	0:30
Haiyan Wang Nonparametric variable selection in high dimensional data		
[Topic 4]	9:45 AM	0:30
Break	10:15 AM	0:15
No Session	10:30 AM	1:00
Coffee Break	11:30 AM	0:30
IT Nonparametric Estimation and Testing ORG/CHAIR: Eric Matzner-Lober		
[Topic 5]	12:00 PM	0:30
Sylvain Sardy		
[Topic 6]	12:30 PM	0:30
Eric Matzner-Lober Adaptive Multivariate Nonparametric Smoothers in Action		
[Topic 7]	1:00 PM	0:30
Yannig Goude Adaptive GAM models for day-ahead and intra-day electricity consumption forecasts		
[Topic 8]	1:30 PM	0:30
Lunch / Rest Break	2:00 PM	1:30
IT Nonparametric techniques for locally stationary time series ORG: Piotr Fryzlewicz; CHAIR: Jean-Marc Freyermuth		
[Topic 9]	3:30 PM	0:30
Idris Eckley Aliasing and locally stationary time series		
[Topic 10]	4:00 PM	0:30
Mark Fiecas		
[Topic 11]	4:30 PM	0:30
Jean-Marc Freyermuth The maxiset approach in nonparametric function estimation		
Coffee Break	5:00 PM	0:30
[Topic 12]	5:30 PM	0:30
[Topic 13]	6:00 PM	0:30
[Topic 14]	6:30 PM	0:30
[Topic 15]	7:00 PM	0:30
End	7:30 PM	

DATE June 19 — **LOCATION / MEETING ROOM** ALEXANDROS PALLINI

Topic / Speaker	Time	Duration
CT Nonparametric functional estimation CHAIR: Dimitris Ioannides		
[Topic 1]	8:15 AM	0:20
Dimitris Ioannides Deconvolving distribution estimators		
[Topic 2]	8:35 AM	0:20
Tina Felber Estimation of a density using real and artificial data		
[Topic 3]	8:55 AM	0:20
Carla Moreira Nonparametric regression with doubly truncated data		
[Topic 4]	9:15 AM	0:20
Jian Zhang		
[Topic 5]	9:35 AM	0:20
Yudhie Andriyana Quantile regression in varying-coefficient models using P-Splines		
Break	9:55 AM	0:35
No Session	10:30 AM	1:00
Coffee Break	11:30 AM	0:30
[Topic 6]	12:00 PM	0:30
[Topic 7]	12:30 PM	0:30
[Topic 8]	1:00 PM	0:30
[Topic 9]	1:30 PM	0:30
Lunch / Rest Break	2:00 PM	1:30
[Topic 10]	3:30 PM	0:45
[Topic 11]	4:15 PM	0:45
Coffee Break	5:00 PM	0:30
[Topic 12]	5:30 PM	0:20
[Topic 13]	5:50 PM	0:20
[Topic 14]	6:10 PM	0:20
[Topic 15]	6:30 PM	0:20
[Topic 16]	6:50 PM	0:20
End	7:10 PM	

Contributed Talks Sessions

C.1 SESSION: Bootstrap -I JUNE 18

Jan W.H. Swanepoel (EA113)

Meyer Marco [AA105]
TU Braunschweig

Lionel Truquet [EA90]

Feng Gang [AA132] [406.pdf]

TU Braunschweig

Dowla Arif [EA159]

Thorsten Fink
Technische Universität Braunschweig

C.2: Resampling and related methods [*Sat June 16]*

Stefano Bonnini University of Ferrara.

Cai Wenlong **EA44**
The University of Hong Kong

Bootstrap Methods for Lasso-Type Estimators Under A Moving-Parameter Framework

Sumkin Dmitry **EA28**
Moscow Institute of Physics and Technology

Expert system forecasting: nonparametric bootstrap approach

Geraldine Laurent **EA34**

University of Liege

Asymptotic properties of the estimation of the error distribution in right censored and selection biased regression models

Michail Tsagris
University of Nottingham

Nonparametric hypothesis testing for means of compositional vectors

Elżbieta Gajecka-Mirek **AA176**
State Higher Vocational School in Nowy Sacz, Poland

Resampling methods for weakly dependent sequences

C.3 Nonparametric Methods for Correlated data

Walsh Christopher - **[EA172] 446.pdf**
- University of Mannheim

Estimating Nonlinear Additive Models with
Nonstationarities and Correlated Errors

Poulis Stefanos **[AA123]** **397.pdf**

Heteroskedastic linear regression: steps towards
adaptivity, efficiency, and robustness

Tavakoli Shahin **[AA196]**

On Mixing Conditions for Asymptotics in Functional
Time Series

Igor Kheifets
New Economic School, Russia

SPECIFICATION TESTS FOR NONLINEAR TIME SERIES MODELS

Shu-Hui Yu
National University of Kaohsiung, Taiwan

C.4: Nonparametric and robust methods

Nagy Stanislav [**AA191]**

Charles University in Prague

Classification of Functions Using Data Depth

Germain Van Bever

Universit_e libre de Bruxelles

Universally consistent depth-based classifiers

Paula Saavedra Nieves **EA114**

Universidad de Santiago de Compostela

Level set estimation

Weining Wang

Humboldt-Universität zu Berlin

Tieing the straps tighter for Generalized Linear Models

Pavlidou Meropi **EA27**

Aristotle University of Thessaloniki

Kernel Density Outlier Detector

C.5: Nonprametric Methods and its applications

Papana Ariadni **AA181**

A high performance biomarker detection
method for exhaled breath mass spectrometry data

Alicia Pérez-Alonso
Universidade de Vigo
A COMPARISON OF SEMIPARAMETRIC ESTIMATORS FOR THE
BINARY CHOICE MODEL

Hertel Ida **EA98**
Technical University of Darmstadt
Estimation of fatigue behaviour based on a
parametric model for the inverse relation

Nakas Christos **EA31**
University of Thessaly, Greece
A generalization of the Youden index for
multiple-class classification problems useful for
cut-off point selection in ROC surface analysis

Marra Giampiero **EA30**
University College London
An Estimation Approach to Semiparametric Sample
Selection Binary Response Modelling

Tinni Dutta
Ashutosh College, Kolkata, India

Chi square- Test of independence

C.6: Nonparametric Statistical methods JUNE 16

Joeri Smits **EA81**
Norwegian University of Life Sciences

Nonseparable triangular models: testing instrument validity

Pauliina Ilmonen **EA26**
Université Libre de Bruxelles

Signed Rank Tests in Symmetric IC Models

Agnieszka Goroncy
Nicolaus Copernicus University

Bounds on expected generalized order statistics

Grzegorz Wy lupek
Polish Academy of Sciences

Nonparametric tests for stochastic ordering

Rosa Arboretti & Livio Corain
University of Padova

Nonparametric combination of dependent
rankings and related inference

C.7: Nonparametric functional estimation June 19

George Stamatelos **[AA200]**
Aristotelian University at Thessaloniki

Deconvolving distribution estimators

-

Abdelaati Daouia
Intra-European Fellow at Catholic University of Louvain

On Projection-Type Estimators of Multivariate Isotonic Functions

Tina Felber **EA24**
Technische Universität Darmstadt

Estimation of a density using real and artificial data

Moreira Carla **EA37**
University of Vigo

Nonparametric Regression with Doubly Truncated Data

Jian Zhang
University of Kent
Screening and estimating non-parametric components
In high-dimesional varying coefficient models with
applications to MEG-neuroimaging.

Y. Andriyana **[AA54]**

"Yudhie Andriyana" Yudhie.Andriyana@wis.kuleuven.be

Nonparametric estimation and testing
Eric
Sylvain Sardy, Nick Hengartner, Yannig Goude

Current Topics in Functional Data Analysis
Fang Yao, Nicoleta Serban, Ana Gil