MONDAY, June 20, 2016

8:00-17:00	**Registration**	**Civic Foyer**
8:00-9:00	**Continental Breakfast**	**Civic Ballroom & Foyer**
9:00-9:15	**Welcome & Opening Remarks**	**Civic Ballroom**
9:15-10:15	**Plenary I: Jeffrey Rosenthal (University of Toronto)** ***The Mathematics of MCMC*** **Chair: Neal Madras (York University)**	**Civic Ballroom**
10:15-10:30	**Morning Break**	**Civic Foyer**
10:30-12:00	**Session 1A-1** **Multistage Sampling in Inference and Applied Probability** **Organizer and Chair: Nitis Mukhopadhyay (University of Connecticut)** **Sudeep R. Bapat** (University of Connecticut), Nitis Mukhopadhyay (University of Connecticut) *Multistage Estimation of a Negative Exponential Location Under a Modified Linex Loss Function: Illustrations in Health Studies* **Hokwon Cho** (University of Nevada, Las Vegas) *On Two-Stage Procedure of Inference for the Risk Ratio* **Tumulesh Solanky** (University of New Orleans), Jie Zhou (University of Texas Medical Branch, Sealy Center on Aging) *A Two-Stage Procedure for the Generalized Partition Problem*	**Kenora**
10:30-12:00	**Session 1A-2** **Limit Theorems in Stochastic Geometry** **Organizer and Chair: Viktor Benes (Charles University)** **Lothar Heinrich** (University of Augsburg) *Central Limit Theorem for Strongly Mixing Marked Point Processes with Applications* **Aurélien Vasseur** (Telecom ParisTech), Laurent Decreusefond (Telecom ParisTech) *Asymptotics of Some Point Processes Transformations* **Stephan Huckemann** (Mathematik an der Universität Göttingen), Jonathan Mattingly (Duke University), Ezra Miller (Duke University), James Nolen (Duke University) *Sticky Central Limit Theorems at Isolated Planar Hyperbolic Singularities*	**Huron**

10:30-12:00	**Session 1A-3** **Scan Statistics - Methods and Applications I** **Organizer and Chair: Jie Chen (University of Massachusetts)** **Ming-Ying Leung** (University of Texas at El Paso) *Identifying Inversion Clusters in Viral Genomes by Scan Statistics* **Cristian Preda** (Université de Lille) *Scan statistics and copulas* **Ryan Turner** (Northrop Grumman Corporation), Steven Bottone (Northrop Grumman Corporation) *Fast Online Anomaly Detection using Generalized Scan Statistics*	**Kent**
10:30-12:00	**Session 1A-4** **Pricing and Valuation in Mathematical Finance** **Organizer and Chair: Jose Garrido (Concordia University)** **Alejandro Balbas** (Universidad Carlos III de Madrid), Beatriz Balbas (University of Castilla-La Mancha), Raquel Balbas (University Complutense of Madrid) *Coherent Pricing* **Andrew Heunis** (University of Waterloo) *Utility Maximization in a Regime Switching Model with Convex Portfolio Constraints* **Zinoviy Landsman** (University of Haifa), Udi Makov (University of Haifa), Tomer Shushi (University of Haifa) *General Approach to the Optimal Portfolio selection*	**Simcoe**
10:30-12:00	**Session 1A-5** **Sampling & Simulation Optimization** **Organizer and Chair: Weiwei Chen (Rutgers University)** **(Samuel) Qing-Shan Jia** (Tsinghua University) *Multi-Scale Event-Based Optimization - A Simulation-Based Policy Improvement Approach* **Raghu Pasupathy** (Purdue University) *Adaptive Sampling Recursions for Simulation Optimization* **Abba Krieger** (University of Pennsylvania) *Variations on the Classical Secretary Problem: A Tribute to Ester Samuel-Cahn* **Weiwei Chen** (Rutgers University), Alok Baveja (Rutgers University), Benjamin Melamed (Rutgers University) *Temporal Shaping of Simulated Time Series With Cyclical Sample Paths*	**Dufferin**

10:30-12:00	**Session 1A-6** **Competing Risk Models** **Organizers: Markos Koutras (University of Piraeus) & Fotios Milienos (University of Piraeus)** **Chair: Fotios Milienos (University of Piraeus)** **Sandip Barui** (McMaster University), Narayanaswamy Balakrishnan (McMaster University), Fotios Milienos (University of Piraeus) *Proportional Hazards Under COM-Poisson Cure Rate Model and Associated Inference* **Antonio Di Crescenzo** (University of Salerno), Alessandra Meoli (University of Salerno) *Competing Risks Driven by Mittag-Leffler Distributions* **Fotios Milienos** (University of Piraeus), Markos Koutras (University of Piraeus) *A Flexible Family of Transformation Cure Rate Models*	**Wentworth**
12:00-13:15	**Buffet Lunch**	**Civic Ballroom & Foyer**
13:15-14:45	**Session 1B-1** **Random Measures and Bayesian Nonparametrics** **Organizer and Chair: Fabrizio Leisen (University of Kent)** **George Karabatsos** (University of Illinois-Chicago) *A Dirichlet Process Functional Approach to Heteroscedastic-Consistent Covariance Estimation with Applications* **Freddy Palma** (Universidad Nacional Autónoma de Mexico), Ramses H. Mena (IIMAS) *Duality of Reversible Markov Processes Derived from Exchangeability* **Fabrizio Leisen** (University of Kent) *Compound Random Measures and Their Use in Bayesian Nonparametrics*	**Kenora**
13:15-14:45	**Session 1B-2** **Stochastic Modeling in Seismology** **Organizers: Nikolaos Limnios (Technological University of Compiegne) & George Tsaklidis (Aristotle University of Thessaloniki)** **Chair: George Tsaklidis (Aristotle University of Thessaloniki)** George Tsaklidis and **Ourania Mangira** (Aristotle University of Thessaloniki) *Seismic Hazard Assessment for the Corinth Gulf (Greece) by Means of the Linked Stress Release Model Using Weibull Type Hazard Functions for the Interevent Time*	**Huron**

	Ourania Mangira (Aristotle University of Thessaloniki), Georgios Vasiliadis (TEI of West Macedonia), Georgios Tsaklidis (Aristotle University of Thessaloniki**)**, Eleftheria Papadimitriou (Aristotle University of Thessaloniki) *Seismic Hazard Assessment for the Corinth Gulf (Greece) by Means of the Linked Stress Release Model Using Weibull Type Hazard Functions for the Interevent Times* Irene Votsi (Ecole Centrale Paris), **Nikolaos Limnios** (Université de Technologie de Compiégne), Eleftheria Papadimitriou (Aristotle University of Thessaloniki), George Tsaklidis (Aristotle University of Thessaloniki) *Non-Parametric Estimators of Occurrence Rates for Semi-Markov Models with Applications to Seismic Hazard Assessment* C-E. Pertsinidou (Aristotle University of Thessaloniki), **George Tsaklidis** (Aristotle University of Thessaloniki), E. Papadimitriou (Aristotle University of Thessalonikiand), N. Limnios (Université de Technologie de Compiégne) *Estimation of the Earthquake Hazard Assessment for the North Aegean Sea (Greece) Using a Cramer-Lunberg Model with Positive and Negative Jumps*	
13:15-14:45	**Session 1B-3** **Applications of Renewal, Markov and Semi-Markov Processes I** **Organizers: Raimondo Manca (University of Rome Sapienza) & Dmitrii Silvestrov (Stockholm University)** **Chair: Raimondo Manca (University of Rome Sapienza)** **Flavio Prattico** (University of Rome Sapienza) *Tornadoes and Related Damage Costs: Statistical Modeling with a Semi-Markov Approach* **Filippo Petroni** (University of Cagliari), Flavio Prattico (University of Rome Sapienza), Guglielmo D'Amico (University G. d'Annunzio of Chieti-Pescara) *Insuring Wind Energy Production* **Raimondo Manca** (University of Rome Sapienza), Dmitrii Silvestrov (Stockholm University) *Computing Phase Space Reduction for Semi-Markov Reward Processes*	**Kent**
13:15-14:45	**Session 1B-4** **Limit Order Books I** **Organizer and Chair: Anatoliy Swishchuk (University of Calgary)** **Xuancheng Huang** (University of Toronto), Sebastian Jaimungal (University of Toronto), Mojtaba Nourian (Bank of Montreal Financial Group) *Mean-Field Game Strategies for a Major-Minor Agent Optimal Execution Problem* **Jonathan Chavez** (University of Calgary), Anatoliy Swishchuk (University), Bruno	**Simcoe**

	Remillard (HEC Montreal), Robert Elliott (University of Calgary) *Price Dynamics in a Level 1 Limit Order Book with Time Dependent Rates (Part I)* **Bruno Remillard** (HEC Montreal), Anatoliy Swishchuk (University of Calgary), Robert J. Elliott (University of Calgary), Jonathan Chavez Casillas (University of Calgary) *Price Dynamics in a Level 1 Limit Order Book with Time Dependent Rates (Part II)*	
13:15-14:45	**Session 1B-5** **Topics in Quantitative Finance** **Organizer and Chair: Jan Vecer (Charles University)** **Jan Vecer** (Charles University) *The Cost of the Market Correction and the Bear Market* **Libor Pospisil** (Moody's Analytics), Amnon Levy (Moody's Analytics), Jimmy Huang (Moody's Analytics), Vishal Mangla (Moody's Analytics) *Using Credit Correlation Models for Multi-Period Stress Testing of Credit Portfolios* **Jan Vecer** (Charles University) *Optimal Portfolio with the Largest Return Difference from the Index*	**Dufferin**
13:15-14:45	**Session 1B-6** **Information Measures and Reliability** **Organizer and Chair: Antonio Di Crescenzo (University of Salerno)** **Francisco Badia** (University of Zaragoza), Ji Hwan Cha (Ewha Womans University) *On Bending (Down and Up) Property of Reliability Measures in Mixtures* **Silvia Dedu** (Bucharest University of Economic Studies), Vasile Preda (University of Bucharest) *Information Measures Based Approach to Loss Models and Lifetime Data* **Maria Longobardi** (University of Naples Federico II) *Some Results on Information Measures and Their Applications in Reliability Theory*	**Wentworth**
14:45-15:00	**Afternoon Break**	**Civic Foyer**
15:00-16:00	**Plenary II: Elena Yarovaya (Lomonosov Moscow State University), *Spatial Structure of Branching Random Walks: Applications to Population Dynamics*** **Chair: Nikoloas Limnios (Technological University of Compiegne)**	**Civic Ballroom**
16:00-17:30	**Session 1C-1** **Statistical Applications in Cancer Biology** **Organizer and Chair: Sunil Rao (University of Miami)**	**Kenora**

	Jean-Eudes Dazard (Case Western Reserve University), Sunil Rao (University of Miami) *Variable Selection Strategies for High-Dimensional Bump Hunting Using Recursive Peeling Methods* **Tomas Radivoyevitch** (Cleveland Clinic) *Estimating Leukemia Risk Dynamics After Diagnoses of First Cancers Treated or Not with Radiation* **Wei Xu** (University Health Network - University of Toronto) *Recursive Partitioning Method for Personalized Medicine Development on Cancer Diseases*	
16:00-17:30	**Session 1C-2** **Gaussian Distributions and Processes** **Organizer and Chair: Fabio Spizzichino (University of Rome Sapienza)** **Rick Vitale** (University of Connecticut) *Gaussian Processes and Convex Geometry* **Vladimir Pozdnyakov** (University of Connecticut), Jun Yan (University of Connecticut), Thomas Meyer (University of Connecticut), Anthony Labarga (University of Connecticut) *Discretely Observed Brownian Motion Governed by Telegraph Process: Estimation* **Fabio Spizzichino** (University of Rome Sapienza) *"Target-based" Multivariate Utilities with Gaussian Multivariate Targets*	**Huron**
16:00-17:30	**Session 1C-3** **Scan Statistics and Applications** **Organizer and Chair: Cristian Preda (Université de Lille)** **Femin Yalcin** (Izmir Katip Celebi University) *Some q-Discrete Distributions of Order k with Applications* **Alexandru Amarioarei** (Polytech Lille/ Inria Lille-Nord Europe) *Discrete Scan Statistics with Arbitrarily Windows Shape* **James Sharpnack** (University of California, Davis), Ery Arias-Castro (UC San Diego) *Exact Asymptotics for the Scan Statistic and Fast Alternatives*	**Kent**
16:00-17:30	**Session 1C-4** **Inference for Random Networks and Graphs** **Organizer: Yulia Gel (University of Texas at Dallas** **Chair: L. Leticia Ramirez Ramirez (Instituto Tecnológico Autónomo de México)** **Mu Zhu** (University of Waterloo), Lu Xin (University of Waterloo), Hugh Chipman	**Simcoe**

	(Acadia University) *Continuous-Time Stochastic Block Models and Basketball Games* **Arun Kadavankandy** (Institut National de Recherche en Informatique et Automatique (INRIA)), Laura Cottatellucci (Eurocom), Konstantin Avrachenkov (Institut National de Recherche en Informatique et Automatique (INRIA)) *Characterization of L1-Norm Statistic for Anomaly Detection in Erdos-Renyi Graphs* **Octavio Arizmendi** (Centro de Investigacion en Matematicas (CIMAT)) *On Distance k-Graph of Star and Free Products of Graphs*	
16:00-17:30	**Session 1C-5** **Stochastic Processes in Finance and Sensor Models** **Organizer and Chair: Reg Kulperger (University of Western Ontario)** **Mir Hashem Moosavi Avonleghi** (University of Western Ontario), Matt Davison (University of Western Ontario) *Generalized One-factor Mean-Reverting Dynamics to Model Energy Spread Processes which Exhibit a Structural Break* **Jingjia Chu** (University of Western Ontario), Hao Yu (University of Western Ontario), Reg Kulperger (University of Western Ontario) *Modelling the Common Driven Process Among Stocks: An Additive GARCH Type Time Series* **Gennady Shaikhet** (Carleton University), Evangelos Kranakis (Carleton University) *Skorokhod Reflection Maps Arising in Various Sensor Allocation Problems*	**Dufferin**
16:00-17:30	**Session 1C-6** **On Stochastic Orders and Applications** **Organizer and Chair: Felix Belzunce (University of Murcia)** Felix Belzunce (University of Murcia), **Carolina Martinez-Riquelme** (University of Murcia) *On Sufficient Conditions for the Hazard Rate and Mean Residual Life Orders Based on the Likelihood Ratio* **Julio Mulero** (University of Alicante) *Two New Monotone Orders Based on Tail Comparisons* **Felix Belzunce** (University of Murcia), Carolina Martinez-Riquelme (University of Murcia), Jose Maria Ruiz (University of Murcia) *Some Results on Allocation of a Relevation*	**Wentworth**