

Tuesday, June 21

TUESDAY, June 21, 2016

8:00-17:00	Registration	Civic Foyer
8:00-9:15	Continental Breakfast	Civic Ballroom & Foyer
9:15-10:15	<p>Plenary III: Markos Koutras (University of Piraeus), <i>Compound Distributions Associated with Pattern Occurrences: Theory and Applications</i></p> <p style="text-align: center;">Chair: Joseph Glaz (University of Connecticut)</p>	Civic Ballroom
10:15-10:30	Morning Break	Civic Foyer
10:30-12:00	<p>Session 2A-1 Bioinformatics</p> <p style="text-align: center;">Organizer: Ming-Ying Leung (University of Texas) Chair: Jonghyun Yun (University of Texas at El Paso)</p> <p>Jonghyun Yun (University of Texas at El Paso)</p> <p style="text-align: center;"><i>Model Based Identification of RNA-Protein Binding Sites</i></p> <p>Kim-Anh Do (University of Texas M.D. Anderson Cancer Center), Min Jin Ha (The University of Texas M.D. Anderson Cancer Center), Veera Baladandayuthapani (The University of Texas M.D. Anderson Cancer Center)</p> <p style="text-align: center;"><i>DINGO: Differential Network analysis in GenOmics</i></p> <p>Hua Zhong (New Mexico State University), Joe Song (New Mexico State University)</p> <p style="text-align: center;"><i>A Fast Exact Test for Non-parametric Functional Dependencies</i></p>	Kenora
10:30-12:00	<p>Session 2A-2 Discrete Probability</p> <p style="text-align: center;">Organizer and Chair: David Sivakoff (Ohio State University)</p> <p>Neal Madras (York University)</p> <p style="text-align: center;"><i>Location of the Adsorption Transition for Lattice Polymers</i></p> <p>Shirshendu Chatterjee (City College, City University of New York)</p> <p style="text-align: center;"><i>Spectral Clustering for Dynamic Stochastic Block Models</i></p> <p>David Sivakoff (Ohio State University), Janko Gravner (UC Davis)</p> <p style="text-align: center;"><i>Bootstrap percolation on products of lattices and complete graphs</i></p>	Huron

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<p>10:30-12:00</p>	<p>Session 2A-3 Change Detection and Scan Statistics Organizer and Chair: Nitis Mukhopadhyay (University of Connecticut) Grigory Sokolov (Binghamton University), Georgios Fellouris (University of Illinois, Urbana-Champaign) <i>Second-Order Asymptotic Optimality in Decentralized Change Detection</i> Tung-Lung Wu (Mississippi State University) <i>Approximations of Distributions of Scan Statistics of Inhomogeneous Poisson Processes</i> Moshe Pollak (Hebrew University of Jerusalem) <i>Moments of a Truncated Normal Distribution and Their Application to Changepoint Detection</i></p>	<p>Kent</p>
<p>10:30-12:00</p>	<p>Session 2A-4 Topological Indices in Random Graphs Organizer and Chair: Hosam Mahmoud (George Washington University) Michael Fuchs (National Chiao Tung University) <i>Wiener Index and Dependencies in Random Digital Trees</i> Panpan Zhang (The George Washington University) <i>A Topological Index of Random Apollonian Networks and k-Trees</i> Hrishikesh Balaji (Winston Churchill High), Hosam Mahmoud (George Washington University) <i>The Gini Index of Random Trees</i></p>	<p>Simcoe</p>
<p>10:30-12:00</p>	<p>Session 2A-5 Stochastic Processes with Regime-Switching and Their Applications Organizer and Chair: Jinghai Shao (Beijing Normal University) Chenggui Yuan (Swansea University) <i>Exponential Stability of the Exact Solutions and Theta-EM Approximations to Neutral SDDEs with Markov Switching</i> Jianhai Bao (Central South University) <i>Wasserstein Decay for Functional SDEs in Random Environment</i> Xiliang Fan (Anhui Normal University) <i>Lyapunov Exponents of PDEs Driven by Fractional Noise with Markovian Switching</i></p>	<p>Dufferin</p>

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<p>10:30-12:00</p>	<p>Session 2A-6 Stochastic Geometry and Applications Organizer and Chair: Werner Nagel (Friedrich-Schiller-University Jena) Antoine Channarond (Normandy University) <i>Random Graph Model with Latent Geometry and Statistical Applications</i> Sebastian Ziesche (Karlsruhe Institute of Technology) <i>Percolation on Random Tessellations</i> Werner Nagel (University of Jena) <i>STIT Tessellations - Markov Processes of Tessellations that are Generated by Cell Division</i></p>	<p>Wentworth</p>
<p>12:00-13:15</p>	<p style="text-align: center;">Buffet Lunch*</p> <p style="text-align: center;">*Editorial Board Meeting for <i>Methodology and Computing in Applied Probability</i> will be held in room Dufferin.</p>	<p>Civic Ballroom & Foyer</p>
<p>13:15-14:45</p>	<p>Session 2B-1 Scan Statistics - Methods and Applications II Organizer and Chair: Jie Chen (University of Massachusetts) Jie Chen (University of Massachusetts Boston), Joseph Glaz (University of Connecticut) <i>Conditional Variable Window Scan Statistics for Discrete iid Random Variables</i> Bo Zhao (University of Connecticut), Joseph Glaz (University of Connecticut) <i>Scan Statistics for Detecting a Local Change in Variance for Normal Data</i> Guenther Walther (Stanford University) <i>Optimal Detection of Multi-Sample Aligned Sparse Signals</i></p>	<p>Kenora</p>
<p>13:15-14:45</p>	<p>Session 2B-2 Random Marked Sets Organizer and Chair: Viktor Benes (Charles University) Zbynek Pawlas (Charles University in Prague) <i>Estimation of Second-Order Characteristics for Random Marked Closed Sets</i> Daniel Westhoff (University of Ulm), Julian Feinauer (University of Ulm), Volker Schmidt (University of Ulm) <i>Stochastic Microstructure Modeling of Battery Anodes -- from Marked Two-Phase Models to Electrochemical Fields</i> Viktor Benes (Charles University in Prague), Jakub Vecera (Charles University, Faculty of Mathematics and Physics) <i>Random Fields of Interacting Compact Hyperplanar Surfaces in \mathbb{R}^d</i></p>	<p>Huron</p>

<p>13:15-14:45</p>	<p>Session 2B-3 Applications of Renewal, Markov and Semi-Markov Processes II Organizers: Raimondo Manca (University of Rome Sapienza) & Dmitrii Silvestrov (Stockholm University) Chair: Dmitrii Silvestrov (Stockholm University)</p> <p>Dmitrii Silvestrov (Stockholm University), Sergei Silvestrov (Malardalen University) <i>Asymptotic Expansions for Stationary and Quasi-Stationary Distributions of Nonlinearly Perturbed Semi-Markov Processes</i></p> <p>Christopher Engstrom (Malardalen University), Sergei Silvestrov (Malardalen University) <i>Approximating PageRank for a Changing Graph</i></p> <p>Dmitrii Silvestrov (Stockholm University) <i>Necessary and Sufficient Conditions for Convergence of Semi-Markov First-Rare-Event Times</i></p>	<p>Kent</p>
<p>13:15-14:45</p>	<p>Session 2B-4 Risk Measurement and Management, with Applications in Finance and Insurance Organizer and Chair: Aleiandro Balbas (Universidad Carlos III de Madrid)</p> <p>Frederic Godin (Université Laval) <i>Assessing the Effectiveness of Global Quadratic Hedging Strategies Under GARCH Models</i></p> <p>Ramin Okhrati (University of Southampton) <i>Locally Risk Minimizing Strategies of Defaultable Securities Under Delayed Data</i></p> <p>Rosario Romera (Universidad Carlos III de Madrid) <i>Capital Injection Strategy in the Classical Risk Process Controlled by Reinsurance and Investment in the Financial Market</i></p>	<p>Simcoe</p>
<p>13:15-14:45</p>	<p>Session 2B-5 Diffusions, Simulations, and Related Topics Organizer and Chair: Antonio Di Crescenzo (University of Salerno)</p> <p>Max Olivier Hongler (Swiss Federal Institute of Technology in Lausanne (EPFL)), Roger Filliger (Bern University of Applied Sciences) <i>On Jump-Diffusive Driving Noise Sources - Some Explicit Results and Applications</i></p> <p>Vitaly Borneyakov (ITEP Lattice Group), Denis Boyda (Far Eastern Federal University), Alexander Molochkov (Far Eastern Federal University), Atsushi Nakamura (Hiroshima University), Alexander Nikolaev (Far Eastern Federal University), Valentin Ivanovich (Moscow Institute of Physics and Technology) <i>Fighting Against Negative Probability -- Sign Problem in Quark-Gluon Plasma Simulations</i></p>	<p>Dufferin</p>

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	<p>Giuseppe D'Onofrio (University of Naples Federico II), Enrica Pirozzi (University of Naples Federico II)</p> <p><i>On Two-Boundary First-Exit-Time of Gauss-Markov Processes: Theoretical Results and Applications</i></p>	
13:15-14:45	<p>Session 2B-6</p> <p>Random Walks on Graphs and Their Applications</p> <p>Organizer and Chair: Jose Luis Palacios (University of Simon Bolivar)</p> <p>Greg Markowsky (Monash University)</p> <p><i>Foster's Network Theorems on Infinite Graphs and Connections to Random Walks</i></p> <p>Jose Palacios (University of New Mexico)</p> <p><i>Some Interplay of the Random Walk on a Graph and Its Three Kirchhoffian Indices</i></p> <p>Jose M. Renom (Simon Bolivar University), Jose Palacios (University of New Mexico)</p> <p><i>The Multiplicative Degree-Kirchhoff Index and Random Walks</i></p>	Wentworth
14:45-15:00	<p>Afternoon Break</p>	Civic Foyer
15:00-16:00	<p>Plenary IV: Miklos Csorgo (Carleton University), <i>Self-Normalized Weak and Strong Functional Limit Laws in the Domain of Attraction of Stable Laws with Applications to Change-Point Analysis</i></p> <p>Chair: James Fu (University of Manitoba)</p>	Civic Ballroom
16:00-17:30	<p>Session 2C-1</p> <p>Statistical Analysis of Complex Data and Stochastic Modeling</p> <p>Organizer and Chair: Kuo-Jung Lee (National Cheng Kung University)</p> <p>Hsing-Ming Chang (National Cheng Kung University)</p> <p><i>Introduction to Spatial Clustering Detection of Recurrent Time-to-Event Data</i></p> <p>Kuo-Jung Lee (National Cheng Kung University)</p> <p><i>Spatial Bayesian Hierarchical Model with Variable Selection to fMRI Data</i></p> <p>Winnie Fu (West Virginia University Institute of Technology), Wan-Chen Lee (Health Canada), James Fu (University of Manitoba)</p> <p><i>Stochastic Modeling for Predicting Bankruptcy for Small Manufacturing Companies</i></p>	Kenora

<p>16:00-17:30</p>	<p>Session 2C-2 Estimation of Infinitely Divisible Distributions, Levy Processes and Random PDEs: Some Recent Progress Organizer and Chair: Zhiyi Chi (University of Connecticut) Zhiyi Chi (University of Connecticut) <i>Exact Sampling of First Passage Events for Lévy Processes</i> Michael Grabchak (University of North Carolina Charlotte) <i>On the Consistency of the MLE for Ornstein-Uhlenbeck and Other Selfdecomposable Processes</i> Jingchen Liu (Columbia University) <i>A Multilevel Approach towards Unbiased Sampling of Random Elliptic Partial Differential Equations</i></p>	<p>Huron</p>
<p>16:00-17:30</p>	<p>Session 2C-3 Markov Chain and Its Applications on Runs and Patterns Organizer and Chair: Tung-Lung Wu (Mississippi State University) Donald Martin (North Carolina State University) <i>Minimal Auxiliary Markov Chains Through Sequential Elimination of States</i> James Fu (University of Manitoba), Wan-Chen Lee (Health Canada) <i>On Coupon Collector's and Dixie Cup Problems under Fixed and Random Sample Size Sampling Schemes</i> Gregory Nuel (National Center for French Research (CNRS)) <i>Factorial and Non-Factorial Order k Moments of the Count of a Regular Expression in a Multi-State Random Sequence</i></p>	<p>Kent</p>
<p>16:00-17:30</p>	<p>Session 2C-4 Probability Models with Applications in Actuarial and Financial Mathematics Organizers: Edward Furman (York University) & Jianxi Su (York University) Chair: Jianxi Su (York University) Yisub Kye (York University, Sun Life Financial) and Ed Furman (York University) <i>Economic Capital Analysis within a Portfolio of Dependent and Heavy-tailed Risks</i> Yang Shen (York University), <i>Mean-Variance Asset-Liability Management Problem Under Non-Markovian Regime-Switching Models</i> Ricardas Zitikis (University of Western Ontario), Jiang Wu (Central University of Finance and Economics) <i>Optimal Decisions in the Two-Period Economy: A Strategy That Minimizes Financial Losses</i></p>	<p>Simcoe</p>

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<p>16:00-17:30</p>	<p>Session 2C-5 Mathematical Finance Organizer and Chair: Xikui Wang (University of Manitoba) Xuemiao Hao (University of Manitoba), Chunli Liang (University of Manitoba), Linghua Wei (University of Manitoba) <i>Evaluation of Credit Value Adjustment in Mortality-Linked Securities</i> You Liang (University of Manitoba), Lysa Worth (University of Manitoba) <i>Dynamic Risk Measures and Agricultural Insurance</i> Xikui Wang (University of Manitoba) <i>Investment and Consumption Problems</i></p>	<p>Dufferin</p>
<p>16:00-17:30</p>	<p>Session 2C-6 Contributions to Applied Probability and Stochastic Processes Organizer and Chair: Shelemyahu Zacks (Binghamton University) Nitis Mukhopadhyay (University of Connecticut) <i>On Asymptotic Normality of Standardized Stopping Times with Examples</i> Yaakov Malinovsky (University of Maryland Baltimore), Paul Albert (National Institute of Child Health and Human Development) <i>Revisiting Nested Group Testing Procedures: New Results, Comparisons, Robustness</i> Shelemyahu Zacks (Binghamton University) <i>A Telegrapher Process With Elastic Boundary at the Origin.</i></p>	<p>Wentworth</p>