

THURSDAY, June 23, 2016

8:00-10:00	Registration	Civic Foyer
8:00-9:00	Continental Breakfast	Civic Ballroom & Foyer
9:00-10:30	<p>Session 4A-1 Epidemic Models on Graphs and Beyond Organizer and Chair: L. Leticia Ramirez Ramirez (Instituto Tecnológico Autónomo de México)</p> <p>Jason Bassett (Technical University of Berlin), Thomas Isele (Technical University of Berlin), Inia Steinbach (Technical University of Berlin), Pascal Blunk (Technical University of Berlin), Philipp Hövel (Technical University of Berlin; Bernstein Center for Computational Neuroscience), Hartmut H.K. Lentz (Friedrich Loeffler Institute), Jörn Gethmann (Friedrich Loeffler Institute)</p> <p style="text-align: center;"><i>Statistical Analysis of the Epidemics on the German Livestock Network</i></p> <p>Rob Deardon (University of Calgary)</p> <p style="text-align: center;"><i>Approximate Bayesian Computation for Epidemic Models with Uncertain Underlying Contact Networks</i></p> <p>Leticia Ramirez (Centro de Investigacion en Matematicas (CIMAT)), Mary Thompson (University of Waterloo), Andres Christen (CIMAT), Rocio Avila-Ayala (CIMAT)</p> <p style="text-align: center;"><i>On the Prediction of Diseases Spreading in Graphs</i></p>	Kenora
9:00-10:30	<p>Session 4A-2 SQA Editor's Special Invited Session Organizers: N. Mukhopadhyay (University of Connecticut) & Tumulesh Solanky (University of New Orleans) Chair: Nitis Mukhopadhyay (University of Connecticut)</p> <p>Ceremony for Abraham Wald Prize in Sequential Analysis</p> <p>Michael Katehakis (Rutgers University), Wesley Cowan (Rutgers University)</p> <p style="text-align: center;"><i>A Survey of Recent Advances in Sequential Allocation Problems</i></p> <p>Shelemyahu Zacks (Binghamton University)</p> <p style="text-align: center;"><i>Compound Poisson Processes With Poisson Subordinator</i></p>	Huron

<p>9:00-10:30</p>	<p>Session 4A-3 Stochastic Modeling and Its Applications Organizer and Chair: Deli Li (Lakehead University) Yongcheng Qi (University of Minnesota Duluth) <i>Spectral Radius and Empirical Law of Product Ensemble</i> Wei Sun (Concordia University) <i>Probabilistic Representations of Solutions of Elliptic Boundary Value Problem and Non-Symmetric Semigroups</i> Xiaowen Zhou (Concordia University) <i>On the Occupation Times for Spectrally One-Sided Levy Processes</i></p>	<p>Kent</p>
<p>9:00-10:30</p>	<p>Session 4A-4 Stochastic Estimation, Optimization, and Analysis Organizer and Chair: Thomas Taimre (University of Queensland) Dirk Kroese (The University of Queensland) <i>Splitting for Continuous Optimization</i> Jose Blanchet (Columbia University), Karthyek Murthy (Columbia University), Yang Kang (Columbia University) <i>On Robust Risk Analysis</i> Radislav Vaisman (University of Queensland) <i>On the Analysis of Independent Sets via Multilevel Splitting</i></p>	<p>Simcoe</p>
<p>9:00-10:30</p>	<p>Session 4A-5 Applied Stochastic Processes Chair: Christos Skiadas (Technical University of Crete) Guangyu Xing (University of Manitoba), Rui Zhou (University of Manitoba) <i>On the Long-term Equilibrium of Mortality Rates Among Multiple Populations</i> Christos Skiadas (ManLab, Technical University of Crete) <i>A 4-Parameter First Exit Time Model for Life Table Data</i> Lalla Hanae Alaoui (Abdelmalek Essaadi University), Aziz Arbai (Abdelmalek Essaadi University) <i>Study of Breast Cancer Evolution Using Stochastic Methods</i></p>	<p>Dufferin</p>
<p>9:00-10:30</p>	<p>Session 4A-6 Brownian Motion, Random Walk and Applications Chair: Hsing-Ming Chang (National Cheng Kung University)</p>	<p>Wentworth</p>

	<p>Agnes Lagnoux (Universite de Toulouse II), Sabine Mercier (Universite de Toulouse II), Pierre Vallois (Universite de Lorraine)</p> <p><i>Elements Related to the Maximum of a Reflected Brownian Motion - Application and Illustration for the Local Score of Biological Sequence Analysis</i></p> <p>Pierre Vallois (Universite de Lorraine), Agnes Lagnoux (Universite de Toulouse II), Sabine Mercier (Universite de Toulouse II), Claude Chabriac (Universite de Toulouse II)</p> <p><i>Elements Related to the Largest Complete Excursion of a Reflected Brownian Motion Stopped at a Fixed Time: Application to the Local Score</i></p> <p>Srinivasan Balaji , Hosam Mahmoud (George Washington University)</p> <p><i>Polya Random Walks</i></p> <p>Alexander Melnikov (University of Alberta)</p> <p><i>Quadratic Hedging and its Application to Equity-Linked Life Insurance</i></p>	
10:30-10:45	Morning Break	Civic Foyer
10:45-12:15	<p>Session 4B-1</p> <p>Stochastic Models in Mathematical Biology</p> <p>Organizer and Chair: Jane Heffernan (York University)</p> <p>Edward Thommes (University of Guelph)</p> <p><i>A Stochastic Compartmental Model of Herd Immunity Within Semi-Closed Environments</i></p> <p>Jessica Conway (Pennsylvania State University)</p> <p><i>Stochastic Model of HIV Viral Rebound Using Patient Characteristics</i></p> <p>Demetri Pananos (University of Waterloo), Marcel Salathé (ETH Zurich), Brendan Nyhan (Dartmouth College), Christopher Bauch (University of Waterloo)</p> <p><i>Vaccine Scars as Critical Transitions</i></p>	Kenora
10:45-12:15	<p>Session 4B-2</p> <p>Optimal Stopping, Sequential Hypothesis Tests, and Change-Point Detection III</p> <p>Organizer: Alexander Tartakovsky (AGT StatConsult)</p> <p>Chair: Michael Baron (American University)</p> <p>George Moustakides (University of Patras)</p> <p><i>Capturing a Stopping Time</i></p> <p>Venugopal Veeravalli (University of Illinois, Urbana-Champaign)</p> <p><i>Quickest Detection and Isolation of Line Outages in Power Systems</i></p> <p>Georgios Fellouris (University of Illinois, Urbana-Champaign), Yanglei Song (University of Illinois, Urbana-Champaign)</p> <p><i>Asymptotically Optimal Sequential Multiple Testing with Generalized Error Rates</i></p>	Huron

<p>10:45-12:15</p>	<p>Session 4B-3 Applications of Renewal, Markov and Semi-Markov Processes III Organizers: Raimondo Manca (University of Rome Sapienza) & Dmitrii Silvestrov (Stockholm University) Chair: Raimondo Manca (University of Rome Sapienza) Ada Lika (University of Cagliari), Guglielmo D'Amico (University of Chieti-Pescara), Filippo Petroni (University of Cagliari) <i>Detecting Change-Points in Indexed Markov Chains with Application in Finance</i> Guglielmo D'Amico (University of Chieti-Pescara), Filippo Petroni (University of Cagliari) <i>Modeling Trading Duration, Volume and Returns by Means of Vector Indexed Semi-Markov Chains</i> Raimondo Manca (University of Rome Sapienza), Jacques Janssen, (Université Libre de Bruxelles), Guglielmo D'Amico (University of Chieti-Pescara), Fulvio Gismondi (Marconi University) <i>Basic Risk Processes in a Non-Homogeneous Markov Chains Setting</i></p>	<p>Kent</p>
<p>10:45-12:15</p>	<p>Session 4B-4 Markov Process, Large Deviation, and Boundary Crossing Probability Chair: James Fu (University of Manitoba) Haosui Duanmu (University of Toronto), Jeffrey Rosenthal (University of Toronto), William Weiss (University of Toronto) <i>Nonstandard Analysis and Its Application to Markov Processes</i> Yacouba Samoura (Université Blaise Pascal), Hacene Djellout (Université Blaise Pascal), Arnaud Guillin (Université Blaise Pascal), <i>Estimation of the Realized (Co-)Volatility Vector: Large Deviations Approach</i> Yingjun Deng (University of Waterloo) <i>The Tangent View of Brownian First Passage Density</i></p>	<p>Simcoe</p>
<p>10:45-12:15</p>	<p>Session 4B-5 Probability Models for Networks Chair: Femin Yalcin (Izmir Katip Celebi University) Ahmed Sid-Ali (Université Laval), Khader Khadraoui (Université Laval) <i>Probabilistic Modeling for a Random Social Network and Community Detection</i> Chen Chen (George Washington University), Hosam Mahmoud (George Washington University) <i>Degrees in Random Self-Similar Bipolar Networks</i></p>	<p>Dufferin</p>

	<p>Kostas Loumponias (Aristotle University of Thessaloniki), Nicholas Vretos (Aristotle University of Thessaloniki), Petros Daras (ITI Centre for Research and Technology Greece), George Tsaklidis (ITI Centre for Research and Technology Greece)</p> <p><i>Using Tobit Kalman Filtering in Order to Improve the Motion Recorded by Microsoft Kinect</i></p>	
10:45-12:15	<p>Session 4B-6 Multiple Dimensional Data, Experimental Design, and Spectral Measure Chair: Wan-Chen Lee (Health Canada)</p> <p>Fernando Oliveira (Universidade Federal de Ouro Preto), Gustavo de Souza (Universidade Federal de Ouro Preto), André CanÇado (Universidade de Brasilia), Ivair Silva (Universidade Federal de Ouro Preto)</p> <p><i>Border Analysis for Normal Spatial Clusters</i></p> <p>Kazuyoshi Yata (University of Tsukuba), Makoto Aoshima (University of Tsukuba)</p> <p><i>Inference on High-Dimensional Covariance Structures via the Extended Cross-Data-Matrix Methodology</i></p> <p>Po Yang(University of Manitoba)</p> <p><i>Split-Plot Definitive Screening Designs for Response Surface Methodology</i></p> <p>Khader Khadraoui (Université Laval)</p> <p><i>Bayesian Consistency of the m-Splines Modeling for Bivariate Extremes Spectral Measure</i></p>	Wentworth
12:15-12:30	<p>Closing Remarks & Farewell</p>	Civic Ballroom
12:30-14:00	<p>Buffet Lunch</p>	Civic Ballroom & Foyer