



WELCOME !

It is a great pleasure to welcome you to COMPSTAT 2010, the 19th international conference on computational statistics.

This conference is held at Conservatoire National des Arts et Métiers (CNAM), a very unique French institution of long-standing and deep scientific tradition since 1794, with the scientific and technical support of INRIA, the National Institute for Research in Computer Science and Control.

With the help of the Scientific Programme Committee and many reviewers, we have prepared a scientific programme which we hope very attractive, as well as the social programme.

Besides the 3 keynote lectures and the 39 invited communications, we received about 450 submissions. After the reviewing process we retained 127 "long papers", 92 "short" papers and 144 posters.

Participants come from 52 countries.

This booklet contains the detailed conference programme as well as some practical information.

Do not hesitate to contact us if you need further information.

We wish you all a very fruitful conference and a pleasant stay in Paris.

Paris, August 2010
The Local Organizing Committee

SPONSORS



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PROGRAMME

List of sessions by type

Session	Title
KN1	David Hand
KN2	Luc Devroye
KN3	Lutz Edler
IP1	Algorithms for Robust Statistics
IP2	Functional Data Analysis
IP3	Brain Imaging
IP4	Computer-Intensive Actuarial Methods
IP5	Computational Econometrics
IP6	Optimization Heuristics in Statistical Modelling
IP7	Data Stream Mining
IP8	ARS Session (Financial) Time Series
IP9	Spatial Statistics / Spatial Epidemiology
IP10	KDD Session: Topological Learning
IP11	ABC Methods for Genetic Data
IP12	IFCS Session: New Developments in Two or Highermode Clustering; Model Based Clustering and Reduction for High Dimensional Data
IP13	Kernel Methods
IP14	Monte Carlo Methods in System Safety, Reliability and Risk Analysis
CP1	Algorithm for Robust Statistics & Robustness
CP2	Categorical Data Analysis
CP3	Computational Bayesian Methods
CP4	Multivariate Data Analysis 1
CP5	Time Series Analysis & Signal Processing 1
CP6	Biostatistics & Bio-Computing 1
CP7	Clustering & Classification 1
CP8	Functional Data
CP9	Multivariate Data Analysis 2
CP10	Time Series Analysis & Signal Processing 2
CP11	Biostatistics & Bio-Computing 2
CP12	Clustering & Classification 2
CP13	Nonparametric Statistics & Smoothing
CP14	Optimization Heuristics
CP15	Multivariate Data Analysis 3
CP16	Data Visualization
CP17	Sampling Methods
CP18	Spatial Statistics
CP19	Time Series Analysis & Signal Processing 3
CP20	Computational Econometrics & Finance
CP21	Machine Learning
CP22	Numerical Methods
CP23	Symbolic Data Analysis
SP1	Biostatistics
SP2	Nonparametric Statistics
SP3	Econometrics & Finance
SP4	Multivariate Analysis 1 & Spatial Statistics
SP5	Classification
SP6	Data Analysis
SP7	Multivariate Analysis 2
SP8	Time Series & Numerical Methods
TU1	Statistical approaches for complex data
TU2	Bayesian discrimination between embedded models
TU3	Machine learning and association rules
PS1	poster session n°1
PS2	poster session n°2

List of sessions by day

Sunday, August 22

Time	type	chaiperson	room
14h00-17h00	TU1	<i>Lynne Billard</i>	Museum conference room

Monday, August 23

Time	type	chaiperson	room
9h30-10h30	KN1	<i>Patrick Groenen</i>	Paul Painlevé (PP)
11h00-12h30	IP1	<i>Christophe Croux</i>	Abbé Grégoire (C)
	IP2	<i>Ana Aguilera</i>	Paul Painlevé (PP)
14h00-16h00	CP1	<i>Anne Ruiz-Gazen</i>	Paul Painlevé (PP)
	CP2	<i>Donatella Vicari</i>	Abbé Grégoire (C)
	CP3	<i>Michael Blum</i>	Robert Faure (Z)
	CP4	<i>Wenceslao Gonzalez-Manteiga</i>	Jean-Baptiste Say (Y)
	CP5	<i>Marc Paoella</i>	Jean Prouvé (V)
	SP1	<i>Lutz Edler</i>	Fabry-Pérot (A)
16h30-18h30	CP6	<i>Jean-Baptiste Poline</i>	Paul Painlevé (PP)
	CP7	<i>Marieke Timmermann</i>	Abbé Grégoire (C)
	CP8	<i>Cristian Preda</i>	Robert Faure (Z)
	CP9	<i>Hans-Georg Müller</i>	Jean-Baptiste Say (Y)
	CP10	<i>Jiazhu Pan</i>	Jean Prouvé (V)
	SP2	<i>Pierre-Louis Gonzalez</i>	Fabry-Pérot (A)

Tuesday, August 24

Time	type	chaiperson	room
9h00-10h30	IP3	<i>Hervé Abdi</i>	Abbé Grégoire (C)
	IP4	<i>Michel Denuit</i>	Paul Painlevé (PP)
11h00-12h30	CP11	<i>Stephen Strother</i>	Paul Painlevé (PP)
	CP12	<i>Léon Bottou</i>	Abbé Grégoire (C)
	CP13	<i>Ali Gannoun</i>	Robert Faure (Z)
	CP14	<i>Irene Poli</i>	Jean-Baptiste Say (Y)
	SP3	<i>Vincent Goulet</i>	Fabry-Pérot (A)
	SP4	<i>Ludovic Lebart</i>	Jean Prouvé (V)
14h00-16h00	CP15	<i>Stefan Lang</i>	Abbé Grégoire (C)
14h00-15h00	CP16	<i>Iven van Mechelen</i>	Paul Painlevé (PP)
15h00-16h00	CP17	<i>Iven van Mechelen</i>	Paul Painlevé (PP)
14h00-16h00	CP18	<i>John Molitor</i>	Robert Faure (Z)
	CP19	<i>Yasuhiro Omori</i>	Jean-Baptiste Say (Y)
	SP5	<i>Jean-Michel Marin</i>	Fabry-Pérot (A)
	SP6	<i>Lynne Billard</i>	Jean Prouvé (V)
16h30-18h30	PS1		Salle des textiles

Wednesday, August 25

Time	type	chaiperson	room
9h00-10h30	IP5	<i>Erricos Kontoghiorghes</i>	Abbé Grégoire (C)
	IP6	<i>Peter Winker</i>	Paul Painlevé (PP)
11h00-12h30	KN2	<i>Gilbert Saporta</i>	Paul Painlevé (PP)
14h00-15h30	IP7	<i>Georges Hébrail</i>	Paul Painlevé (PP)
	IP8	<i>In-Kwon Yeo</i>	Abbé Grégoire (C)

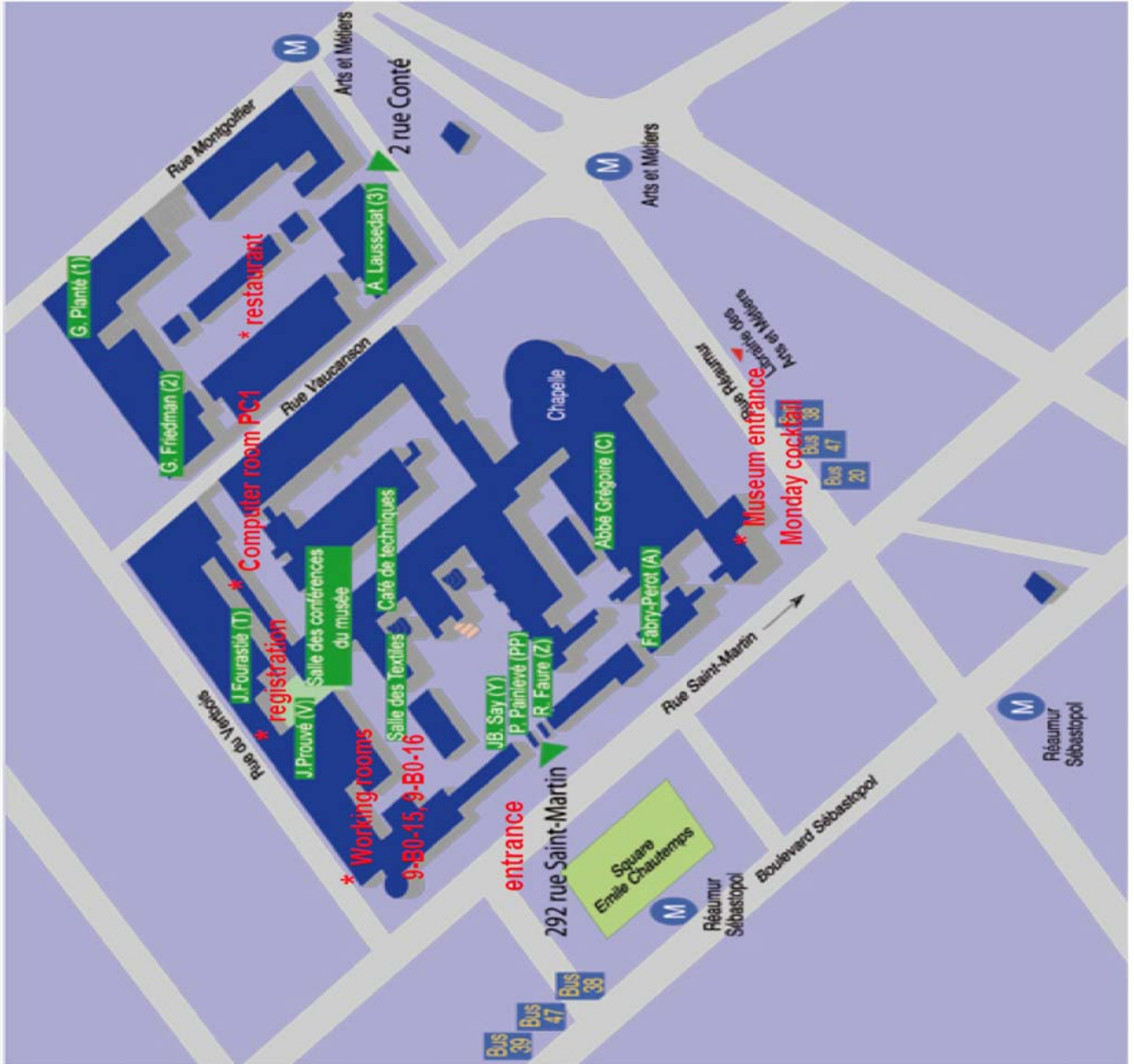
Thursday, August 26

Time	type	chaiperson	room
9h00-10h30	IP9	<i>Martina Mittlböck</i>	Abbé Grégoire (C)
	IP10	<i>Djamel Zighed</i>	Paul Painlevé (PP)
11h00-12h30	PS2		Salle des textiles
14h00-15h30	IP11	<i>Avner Bar-Hen</i>	Abbé Grégoire (C)
	IP12	<i>Henk Kiers and Maurizio Vichi</i>	Paul Painlevé (PP)
16h00-18h00	CP20	<i>Cathy Chen</i>	Paul Painlevé (PP)
	CP21	<i>John Shawe-Taylor</i>	Abbé Grégoire (C)
	CP22	<i>Jaromir Antoch</i>	Robert Faure (Z)
	CP23	<i>Paula Brito</i>	Jean-Baptiste Say (Y)
	SP7	<i>Gérard Biau</i>	Fabry-Pérot (A)
	SP8	<i>Christian Derquenne</i>	Jean Prouvé (V)

Friday, August 27

Time	type	chaiperson	room
9h00-10h30	IP13	<i>Patrick J. F. Groenen</i>	Paul Painlevé (PP)
	IP14	<i>Gejza Dohnal</i>	Abbé Grégoire (C)
11h00-12h00	KN3	<i>Stan Azen</i>	Paul Painlevé (PP)
14h00-17h00	TU2	<i>Jean-Michel Marin</i>	Abbé Grégoire (C)
	TU3	<i>Petr Brka & Jan Rauch</i>	Fabry-Pérot (A)

Room Map



SUNDAY, AUGUST 22

Sunday, August 22, 14h00-17h00
Organiser : Lynne Billard

TU1 : Lynne Billard
Room : Museum conference room

14h00-17h00	Statistical approaches for complex data Lynne Billard <i>University of Georgia, United States</i>
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MONDAY, August 23

Monday, August 23, 9h00-9h30

Opening Ceremony

Room : Paul Painlevé (PP)

Monday, August 23, 9h30-10h30

KN1: David Hand

Chairperson : Patrick Groenen

Room : Paul Painlevé (PP)

1. 9h30-10h30	The laws of Coincidence David Hand, <i>Statistics Section, Imperial College, London</i>
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Monday, August 23, 10h30-11h00

Coffee break

Monday, August 23, 11h-12h30

IP1: Algorithms for Robust statistics

Chairperson : Christophe Croux

Room : Abbé Grégoire (C)

260. 11h00-11h30	Robust model selection with LARS based on S-estimators Matias Salibian-Barrera ¹ and Claudio Agostinelli ² ¹ <i>University of British Columbia, Vancouver, Canada</i> ² <i>Ca'Foscari University, Venice, Italy</i>
22. 11h30-12h00	Robust multivariate methods for compositional data Peter Filzmoser ¹ and Karel Hron ² ¹ <i>Vienna University of Technology, Austria</i> ² <i>Palacky University, Czech Republic</i>
266. 12h00-12h30	Detecting multivariate outliers using projection pursuit with particle swarm optimization Anne Ruiz-Gazen ¹ , Souad Larabi Marie-Sainte ² and Alain Berro ² ¹ <i>TSE, Université Toulouse 1, France</i> ² <i>IRIT, Université Toulouse 1, France</i>

Monday, August 23, 11h-12h 30

IP2: Functional Data Analysis

Chairperson : Ana Maria Aguilera

Room : Paul Painlevé (PP)

280. 11h00-11h30	Empirical Dynamics and Functional Data Analysis Hans-Georg Müller <i>University of California, Davis, United States</i>
122. 11h30-12h00	Bootstrap Calibration in Functional Linear Regression Models with Applications Wenceslao González-Manteiga and Adela Martínez-Calvo <i>University of Santiago de Compostela, Spain</i>
168. 12h00-12h30	Anticipated and Adaptive Prediction in Functional Discriminant Analysis Cristian Preda ¹ , Gilbert Saporta ² and Mohamed Hadj Mbarek ³ ¹ <i>France Polytech Lille, USTL, France</i> ² <i>CNAM PARIS - CEDRIC, France</i> ³ <i>Institut Supérieur de Gestion de Sousse, Tunisia</i>

Monday, August 23, 12h30-14h00

Lunch

ERS BoD Meeting

COMPSTAT'2010

Monday, August 23, 14h-16h

**CP1 : Algorithm for Robust Statistics
& Robustness**

Chairperson : Anne Ruiz-Gazen

Room : Paul Painlevé (PP)

<p>51. 14h00-14h20</p>	<p>Robust Principal Component Analysis Based on Pairwise Correlation Estimators Stefan Van Aelst , Ellen Vandervieren , Gert Willems</p>
<p>230. 14h20-14h40</p>	<p>DetMCD in a Calibration Framework Tim Verdonck, Mia Hubert, Peter J. Rousseeuw</p>
<p>79. 14h40-15h00</p>	<p>Diagnostic Checking of Multivariate Normality Under Contamination Andrea Cerioli</p>
<p>116. 15h00-15h20</p>	<p>Regularized Directions of Maximal Outlyingness Michiel Debruyne</p>
<p>88. 15h20-15h40</p>	<p>Two Kurtosis Measures in a Simulation Study Anna Maria Fiori</p>
<p>150. 15h40-16h00</p>	<p>Empirical Composite Likelihoods Nicola Lunardon , Francesco Pauli , Laura Ventura</p>

Monday, August 23, 14h-16h

CP2: Categorical Data Analysis

Chairperson : Donatella Vicari

Room : Abbé Grégoire (C)

<p>40. 14h00-14h20</p>	<p>Mixtures of Weighted Distance-Based Models for Ranking Data Paul H. Lee, Philip L. H. Yu</p>
<p>56. 14h20-14h40</p>	<p>Data Clustering with Mixed Type Variables and Cluster Determination Hana Rezankova, Dusan Husek , Tomas Loster</p>
<p>57. 14h40-15h00</p>	<p>Multiblock Method for Categorical Variables Stephanie Bougeard, El Mostafa Qannari, Claire Chauvin</p>
<p>103. 15h00-15h20</p>	<p>Boolean Factor Analysis by the Expectation-Maximization Algorithm Alexander A. Frolov , Pavel, Y. Polyakov , Dusan Husek</p>
<p>124. 15h20-15h40</p>	<p>Statistical Inference on Large Contingency Tables: Convergence, Testability, Stability Marianna Bolla</p>
<p>228. 15h40-16h00</p>	<p>How to Take into Account the Discrete Parameters in the BIC Criterion? Vincent Vandewalle</p>

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Monday, August 23, 14h-16h

Chairperson : *Michael Blum*

CP3 : Computational Bayesian Methods

Room : Robert Faure (Z)

81. 14h00-14h20	Bayesian Flexible Modelling of Mixed Logit Models Luisa Scaccia, Edoardo Marcucci
92. 14h20-14h40	Determining the Direction of the Path Using a Bayesian Semiparametric Model Kei Miyazaki, Takahiro Hoshino, , Kazuo Shigemasu
97. 14h40-15h00	Metropolis-Hastings Algorithm for Mixture Model and its Weak Convergence Kengo Kamatani
165. 15h00-15h20	A Simulation Study of the Bayes Estimator of Parameters in an Extension of the Exponential Distribution Samira Sadeghi
205. 15h20-15h40	Pseudo-Bayes Factors Stefano Cabras, Walter Racugno, Laura Ventura
288. 15h40-16h00	Contributions to Bayesian Structural Equation Modeling S�everine Demeyer, Nicolas Fischer, Gilbert Saporta

Monday, August 23, 14h-16h

Chairperson : *Wenceslao Gonzalez-Manteiga*

CP4 : Multivariate Data Analysis 1

Room : Jean-Baptiste Say (Y)

37. 14h00-14h20	Nonlinear Regression Model of Copper Bromide Laser Generation Snezhana Georgieva Gocheva-Ilieva, Iliycho Petkov Iliev
188. 14h20-14h40	On Multiple-Case Diagnostics in Linear Subspace Method Kuniyoshi Hayashi, Hiroyuki Minami, Masahiro Mizuta
67. 14h40-15h00	"Made in Italy" Firms Competitiveness: A Multilevel Longitudinal Model on Export Performance Matilde Bini, Margherita Velucchi
127. 15h00-15h20	A Fast Parsimonious Maximum Likelihood Approach for Predicting Outcome Variables from a Large Number of Predictors Jay Magidson
128. 15h20-15h40	Multidimensional Exploratory Analysis of a Structural Model Using a Class of Generalized Covariance Criteria Xavier Bry, Thomas Verron, Patrick Redont
281. 15h40-16h00	Boosting a Generalised Poisson Hurdle Model Vera Hofer

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Monday, August 23, 14h-16h

**CP5 : Time Series Analysis
& Signal Processing 1**

Chairperson : *Marc Paoletta*

Room : Jean Prouvé (V)

<p>46. 14h00-14h20</p>	<p>Quasi-Maximum Likelihood Estimators for Threshold ARMA Models: Theoretical Results and Computational Issues Marcella Niglio, Cosimo Damiano Vitale</p>
<p>166. 14h40-15h00</p>	<p>Continuous Wavelet Transform and the Annual Cycle in Temperature and the of Deaths Milan Basta, Josef Arlt, Marketa Arltova, Karel Helman</p>
<p>195. 15h00-15h20</p>	<p>Empirical Mode Decomposition for Trend Extraction. Application to Electrical Data Farouk Mhamdi, Meriem Jaidane-Saidane, Jean-Michel Poggi</p>
<p>209. 15h20-15h40</p>	<p>Comparing Two Approaches to Testing Linearity against Markov-switching Type Non-linearity Jana Lencuchova, Anna Petrickova, Magdalena Komornikova</p>
<p>248. 15h40-16h00</p>	<p>Polynomial Methods in Time Series Analysis Felix Aparicio-Perez</p>

Monday, August 23, 14h-16h

SP1 : Biostatistics

Chairperson : *Lutz Edler*

Room : Fabry-Pérot (A)

<p>333. 14h00-14h10</p>	<p>Analysis of Binary Longitudinal Responses M. Helena Gonçalves and M. Salome Cabral</p>
<p>341. 14h10-14h20</p>	<p>On the Identification of Predictive Biomarkers: Detecting Treatment-by-Gene Interaction in High-Dimensional Data Wiebke Werft and Axel Benner</p>
<p>342. 14h20-14h30</p>	<p>Hidden Markov models for DNA sequence segmentation Darfiana Nur and Kerrie L. Mengersen</p>
<p>373. 14h30-14h40</p>	<p>Data Mining for Genomic-Phenomic Correlations Joyce Niland and Rebecca Nelson</p>
<p>381. 14h40-14h50</p>	<p>Over-optimism in biostatistics and bioinformatics Anne-Laure Boulesteix</p>
<p>382. 14h50-15h00</p>	<p>μTOSS - An Open Software Solution for Multiple Hypotheses Testing Gilles Blanchard, Thorsten Dickhaus, Niklas Hack, Frank Konietschke, Kornelius Rohmeyer, Jonathan Rosenblatt, Marsel Scheer and Wiebke Werft</p>
<p>399. 15h00-15h10</p>	<p>Data Mining for Population Based Studies Stanley P. Azen, Katherine J. Sullivan, Julie K. Tilson, Steven Y. Cen, Jiaxiu He, Cheryl Vigen</p>
<p>467. 15h10-15h20</p>	<p>Integrating biological knowledge related to co-expression when analysing Xomic data Marie Verbanck and Sebastien Le</p>
<p>401. 15h20-15h30</p>	<p>Additional Hierarchy in the modelling of meta-analysis data Elizabeth Stojanovski and Kerrie Mengersen</p>
<p>461. 15h30-15h40</p>	<p>Bayesian Modelling of Cross-study Discrepancies in Gene Networks Xiaodan Fan</p>
<p>482. 15h40-15h50</p>	<p>Mixture models of truncated data for estimating the number of species Sebastien Li-Thiao-Te, Jean-Jacques Daudin and Stephane Robin</p>
<p>448. 15h50-16h00</p>	<p>Sequential Monte Carlo techniques for MLE in plant growth modeling Samis Trevezas and Paul-Henry Cournede</p>

Monday, August 23, 16h00-16H30

Coffee break

Monday, August 23, 16h30-18h50 **CP6 : Biostatistics & Bio-Computing 2**
 Chairperson : Jean-Baptiste Poline Room : Paul Painlevé (PP)

90. 16h30-16h50	Evaluation of DNA Mixtures Accounting for Sampling Variability Yuk-Ka Chung, Yue-Qing Hu, De-Gang Zhu, Wing K. Fung
104. 16h50-17h10	Variable Selection and Parameter Tuning in High-Dimensional Prediction Christoph Bernau, Anne-Laure Boulesteix
126. 17h10-17h30	Learning Hierarchical Bayesian Networks for Genome-Wide Association Studies Raphael Mourad, Christine Sinoquet, Philippe Leray
242. 17h30-17h50	Differentiation Tests for the Mean Shape and the Mean Variance of Renal Tumours appearing in early Childhood Stefan Markus Giebel, Jens-Peter Schenk, Jang Schiltz
75. 17h50-18h10	On the Correlated Gamma Frailty Model for Bivariate Current Status Data Niel Hens, Andreas Wienke
254. 18h10-18h30	Posterior Distribution over the Segmentation Space G. Rigall, E. Lebarbier, S. Robin
215. 18h30-18h50	A Bootstrap Method to Improve Brain Subcortical Network Segregation in Resting-State FMRI Data Caroline Malherbe, Eric Bardinnet, Arnaud Messe, Vincent Perlberg, Guillaume Marrelec, Melanie Pelegrini-Issac, Jerome Yelnik, Stephane Lehericy, Habib Benali

Monday, August 23, 16h30-18h50 **CP7 : Clustering & Classification 1**
 Chairperson : Marieke Timmermann Room : Abbé Grégoire (C)

35. 16h30-16h50	Clustering of Multiple Dissimilarity Data Tables for Documents Categorization Yves Lechevallier, Francisco de A. T. de Carvalho, Thierry Despeyroux, Filipe M. de Melo
76. 16h50-17h10	Improving Overlapping Clusters obtained by a Pyramidal Clustering Edwin Diday, Francisco de A. T. de Carvalho, Luciano D.S. Pacifico
191. 17h10-17h30	A Cluster-Target Similarity Based Principal Component Analysis for Interval-Valued Data Mika Sato-Ilic
211. 17h30-17h50	Cutting the Dendrogram through Permutation Tests Dario Bruzese, Domenico Vistocco
258. 17h50-18h10	Unsupervised Recall and Precision Measures: a Step towards New Efficient Clustering Quality Indexes Jean-Charles Lamirel, Maha Ghribi, Pascal Cuxac
59. 18h10-18h30	Two-way Classification of a Table with non-negative entries: Validation of an Approach based on Correspondence Analysis and Information Criteria Antonio Ciampi, Alina Dyachenko, Yves Lechevallier
277. 18h30-18h50	Half-Taxi Metric in Compositional Data Geometry Rcomp Katarina Kosmelj, Vesna Zabkar

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Monday, August 23, 16h30-18h50

CP8 : Functional Data Analysis

Chairperson : *Cristian Preda*

Room : Robert Faure (Z)

<p>47. 16h30-16h50</p>	<p>Semiparametric Models with Functional Responses in a Model Assisted Survey Sampling Setting : Model Assisted Estimation of Electricity Consumption Curves Herve Cardot, Alain Dessertaine, Etienne Josserand</p>
<p>99. 16h50-17h10</p>	<p>EOFs for Gap Filling in Multivariate Air Quality data: a FDA Approach Mariantonietta Ruggieri, Francesca Di Salvo, Antonella Plaia, Gianna Agro</p>
<p>160. 17h10-17h30</p>	<p>Clustering Functional Data Using Wavelets Anestis Antoniadis, Xavier Brossat, Jairo Cugliari, Jean-Michel Poggi</p>
<p>161. 17h30-17h50</p>	<p>Forecasting a Compound Cox Process by means of PCP Paula R. Bouzas, Nuria Ruiz-Fuentes, Juan Eloy Ruiz-Castro</p>
<p>268. 17h50-18h10</p>	<p>Stochastic Approximation for Multivariate and Functional Median Herve Cardot, Peggy Cenac, Mohamed Chaouch</p>
<p>144. 18h10-18h30</p>	<p>Different P-spline Approaches for Smoothed Functional Principal Component Analysis Ana M. Aguilera, M. Carmen Aguilera-Morillo, Manuel Escabias , Mariano J. Valderrama</p>
<p>257. 18h30-18h50</p>	<p>Score Moment Estimators Zdenek Fabian</p>

Monday, August 23, 16h30-18h30

CP9 : Multivariate Data Analysis 2

Chairperson : *Hans-Georg Müller*

Room : Jean-Baptiste Say (Y)

<p>53. 16h30-16h50</p>	<p>The Set of 3x4 4x4 Contingency Tables has 3-Neighborhood Property Toshio Sumi, Toshio Sakata</p>
<p>101. 16h50-17h10</p>	<p>On Aspects of Quality Indexes for Scoring Models Martin Rezac, Jan Kolacek</p>
<p>159. 17h10-17h30</p>	<p>Generative Model for Rank Data Based on Sorting Algorithm Christophe Biernacki , Julien Jacques</p>
<p>236. 17h30-17h50</p>	<p>Slimming Down a High-Dimensional Binary Datatable: relevant Eigen-Subspace and Substantial Content Alain Lelu</p>
<p>276. 17h50-18h10</p>	<p>Data Mining and Multiple Correspondence Analysis via Polynomial Transformations Rosaria Lombardo</p>
<p>105. 18h10-18h30</p>	<p>Structural Modelling of Nonlinear Exposure-Response Relationships for Longitudinal Data Xiaoshu Lu , Esa-Pekka Takala</p>

COMPSTAT'2010

Monday, August 23, 16h30-18h50

**CP10 : Time Series Analysis
& Signal Processing 2**

Chairperson : *Jiazhu Pan*

Room : Jean Prouvé (V)

<p>49. 16h30-16h50</p>	<p>Depth Based Procedures for Estimation ARMA and GARCH Models Daniel Kosiorowski</p>
<p>117. 16h50-17h10</p>	<p>Visualizing and Forecasting Complex Time Series: Beanplot Time Series Carlo Drago, Germana Scepi</p>
<p>206. 17h10-17h30</p>	<p>The Financial Crisis of 2008: Modelling the Transmission Mechanism Between the Markets M. Pilar MunozMaria Dolores Marquez, Helena Chulia</p>
<p>217. 17h30-17h50</p>	<p>Modeling and Forecasting Electricity Prices and their Volatilities by Conditionally Heteroskedastic Seasonal Dynamic Factor Analysis Carolina Garcia-Martos, Julio Rodriguez, Maria Jesus Sanchez</p>
<p>265. 17h50-18h10</p>	<p>Estimation and Detection of Outliers and Patches in Nonlinear Time Series Models Ping Chen</p>
<p>222. 18h10-18h30</p>	<p>Wavelet-PLS Regression: Application to Oil Production Data Salwa Benammou, Kacem Zied, Hedi Kortas, Dhifaoui Zouhaier</p>
<p>91. 18h30-18h50</p>	<p>Test of Mean Difference for Longitudinal Data Using Circular Block Bootstrap Hirohito Sakurai , Masaaki Taguri</p>

Monday, August 23, 16h30-18h20

SP2 : Nonparametric Statistics

Chairperson : *Pierre-Louis Gonzalez*

Room : Fabry-Pérot (A)

<p>181. 16h30-16h40</p>	<p>Variational Bayesian Inference for Parametric and Non-Parametric Regression with Missing Predictor Data Christel Faes, John T. Ormerod, and Matt P. Wand</p>
<p>319. 16h40-16h50</p>	<p>Adaptive Histograms from a Randomized Queue that is Prioritized for Statistically Equivalent Blocks Gloria Teng, Jennifer Harlow and Raazesh Sainudiin</p>
<p>329. 16h50-17h00</p>	<p>Application of the generalized jackknife procedure to estimate species richness Tsung-Jen Shen and Wen-Han Hwang</p>
<p>350. 17h00-17h10</p>	<p>Robust Generalized Additive Models: mean and dispersion function estimation Christophe Croux, Irene Gijbels and Ilaria Prosdociimi</p>
<p>383. 17h10-17h20</p>	<p>A Test Statistic for Weighted Runs Frederik Beaujean and Allen Caldwell</p>
<p>444. 17h20-17h30</p>	<p>Ensembled Multivariate Adaptive Regression Splines with Nonnegative Garrote Estimator Hiroki Motogaito and Masashi Goto</p>
<p>469. 17h30-17h40</p>	<p>Comparison of Regression Methods by Employing Bootstrapping Methods Ayca Yetere Kursun and Inci Batmaz</p>
<p>470. 17h40-17h50</p>	<p>Statistical inference for Rényi entropy of integer order David Kallberg and Oleg Seleznev</p>
<p>476. 17h50-18h00</p>	<p>Modelling of extreme events in linear models and two-step regression quantiles Jan Dienstbier</p>
<p>351. 18h00-18h10</p>	<p>Non Parametric Confidence Intervals for ROC Curves Comparison Ana Cristina Braga, Lino Costa and Pedro Oliveira</p>
<p>322. 18h10-18h20</p>	<p>Non-Parametric Estimation of Forecast Distributions in Non-Gaussian State Space Models Jason Ng, Catherine Forbes, Gael Martin and Brendan P.M. McCabe</p>

Tuesday, August 24

Tuesday, August 24, 09h00-10h30

Chairperson : *Hervé Abdi*

IP3 : Brain Imaging

Room : Abbé Grégoire (C)

<p>272. 09h00-09h30</p>	<p>Model based clustering and reduction for high dimensional data, Multivariate Data Analysis Nikolaus Kriegeskorte <i>MRC Cognition and Brain Sciences Unit, United Kingdom</i></p>
<p>279. 09h30-10h00</p>	<p>The NPAIRS Computational Statistics Framework for Data Analysis in Neuroimaging Stephen Strother¹, Anita Oder², Nathan Spreng³, Robyn Spring¹ and Cheryl Grady¹ ¹<i>Rotman Research Institute, Baycrest and University of Toronto, Canada</i> ²<i>Rotman Research Institute, Baycrest, Canada</i> ³<i>Harvard University, United States</i></p>
<p>229. 10h00-10h30</p>	<p>Imaging genetics: bio-informatics and bio-statistics challenges Jean-Baptiste Poline <i>Neurospin CEA, France</i></p>

Tuesday, August 24, 09h00-10h30

Chairman : *Michel Denuit*

IP4 : Computer-Intensive Actuarial Methods

Room : Paul Painlevé (PP)

<p>142. 09h00-09h30</p>	<p>A numerical approach to ruin models with excess-of-loss reinsurance and reinstatements Hansjörg Albrecher and Sandra Haas <i>University of Lausanne, Switzerland</i></p>
<p>270. 09h30-10h00</p>	<p>Computation of the Aggregate Claim Amount Distribution Using R and actuar Vincent Goulet <i>Université Laval, Québec, Canada</i></p>
<p>29. 10h00-10h30</p>	<p>Applications of multilevel structured additive regression models to insurance data Stefan Lang and Nikolaus Umlauf <i>Leopold-Franzens-University, Innsbruck, Austria</i></p>

Tuesday, August 24, 10h30-11h00

Coffee break

COMPSTAT'2010

Tuesday, August 24, 11h00-12h40

CP11 : Biostatistics & Bio-Computing 1

Chairperson : Nikolaus Kriegeskorte

Room : Paul Painlevé (PP)

38. 11h00-11h20	Comprehensive Assessment on Hierarchical Structures of DNA markers Using Echelon Analysis Makoto Tomita, Koji Kurihara
133. 11h20-11h40	Analysis of Breath Alcohol Measurements Using Compartmental and Generalized Linear Models Chi Ting Yang, Wing Kam Fung, Thomas Wai Ming Tam
203. 11h40-12h00	A Flexible IRT Model for Health Questionnaire: an Application to HRQoL Serena Broccoli , Giulia Cavrini
251. 12h00-12h20	Socioeconomic Factors in Circulatory System Mortality in Europe: A Multilevel Analysis of Twenty Countries Sara Balduzzi , Lucio Balzani , Matteo Di Maso , Chiara Lambertini , Elena Toschi
278. 12h20-12h40	Time-Varying Coefficient Model with Linear Smoothing Function for Longitudinal Data in Clinical Trial Masanori Ito, Toshihiro Misumi, Hideki Hirooka

Tuesday, August 24, 11h00-12h40

CP12 : Clustering & Classification 2

Chairperson : Léon Bottou

Room : Abbé Grégoire (C)

61. 11h00-11h20	Selecting Variables in Two-Group Robust Linear Discriminant Analysis Stefan Van Aelst , Gert Willems
135. 11h20-11h40	Separable Two-Dimensional Linear Discriminant Analysis Jianhua Zhao, Philip L.H. Yu, Shulan Li
154. 11h40-12h00	Separable Two-Dimensional Linear Discriminant Analysis Jianhua Zhao, Philip L.H. Yu, Shulan Li
213. 12h00-12h20	Fast and Robust Classifiers Adjusted for Skewness Mia Hubert, Stephan Van der Veeken
196. 12h20-12h40	A New Approach to Robust Clustering in R^p Catherine Dehon, Kaveh Vakili

Tuesday, August 24, 11h00-12h40

CP13 : Nonparametric Statistics & Smoothing

Chairperson : Ali Gannoun

Room : Robert Faure (Z)

65. 11h00-11h20	Censored Survival Data: Simulation and Kernel Estimates Jiri Zelinka
73. 11h20-11h40	EM-Like Algorithms for Nonparametric Estimation in Multivariate Mixtures Tatiana Benaglia, Didier Chauveau, David R. Hunter
118. 11h40-12h00	Longitudinal Data Analysis Based on Ranks and its Performance Takashi Nagakubo, Masashi Goto
210. 12h00-12h20	Computational Treatment of the Error Distribution in Nonparametric Regression with Right-Censored and Selection-Biased Data Géraldine Laurent, Cedric Heuchenne
256. 12h20-12h40	Local or Global Smoothing? A Bandwidth Selector for Dependent Data Francesco Giordano, Maria Lucia Parrella

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Tuesday, August 24, 11h00-12h20

CP14 : Optimization heuristics in Statistical Modelling

Chairperson : Irene Poli

Room : Jean-Baptiste Say (Y)

41. 11h00-11h20	On Computationally Complex Instances of the c-optimal Experimental Design Problem: Breaking RSA-based Cryptography via c-optimal Designs Michal Cerny, Milan Hladik, Veronika Skocdoplova
123. 11h20-11h40	Fourier Analysis and Swarm Intelligence for Stochastic Optimization of Discrete Functions Jin Rou New, Eldin Wee Chuan Lim
180. 11h40-12h00	Sub-Quadratic Markov Tree Mixture Models for Probability Density Estimation Sourour Ammar, Philippe Leray, Louis Wehenkel
293. 12h00-12h20	Evolutionary Stochastic Portfolio Optimization and Probabilistic Constraints Ronald Hochreiter

Tuesday, August 24, 11h00-12h40

SP3 : Econometrics & Finance

Chairperson : Vincent Goulet

Room : Fabry-Pérot (A)

305. 11h00-11h10	The Effect of Estimating Parameters on Long-Term Forecasts for Cointegrated Systems Hiroaki Chigira and Taku Yamamoto
309. 11h10-11h20	Robustness of the Separating Information Maximum Likelihood Estimation of Realized Volatility with Micro-Market Noise Naoto Kunitomo and Seisho Sato
310. 11h20-11h30	Augmented Likelihood Estimators for Mixture Models Markus Haas, Jochen Krause and Marc S. Paoletta
326. 11h30-11h40	Using clustering techniques to defining customer churn in a non-contractual setting Monica Clemente and Susana San Matias
327. 11h40-11h50	Regional Convergence in Japan: A Bayesian Spatial Econometrics Perspective Kazuhiko Kakamu and Hajime Wago
362. 11h50-12h00	A generalized confidence interval for the mean response in log-regression models with a random effect Miguel Fonseca, Thomas Mathew and Joao Tiago Mexia
377. 12h00-12h10	Copula simulation by means of Adaptive Importance Sampling Marco Bee
397. 12h10-12h20	Approximate Bayesian Computation with Indirect Moment Conditions Alexander Gleim and Christian Pigorsch
464. 12h20-12h30	Statistical Data Mining for Computational Financial Modeling Ali Serhan Koyuncugil and Nermin Ozgulbas
439. 12h30-12h40	Shooting arrows in the stock market Javier Arroyo and Immanuel Bomze

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Tuesday, August 24, 11h00-13h00

**SP4 : Multivariate Analysis 1
& Spatial Statistics**

Chairperson : Ludovic Lebart

Room : Jean Prouvé (V)

11h00-11h10	162. Smoothly Clipped Absolute Deviation for correlated variables Mkhadri Abdallah, N'guessan Assi, and Sidi Zakari Ibrahim
11h10-11h20	428. Discrete wavelet preconditioning of Krylov spaces and PLS Athanasios Kondylis and Joe Whittaker
11h20-11h30	323. Parametric and non-parametric multivariate test statistics for high-dimensional fMRI data Daniela Adolf, Johannes Bernarding and Siegfried Kropf
11h30-11h40	315. Robust Mixture Modeling Using Multivariate Skew t Distributions Tsung-I Lin
11h40-11h50	420. Robust scatter regularization Gentiane Haesbroeck and Christophe Croux
11h50-12h00	430. On Feature Analysis Methods for Collective Web Data Ken Nittono
12h00-12h10	451. Paired comparison or exhaustive classification to explain consumers' preferences Salwa Benammou, Besma Souissi, and Abir Abid
12h10-12h20	406. Selecting an Optimal Mixed Effect Model Based on Information Criteria Wataru Sakamoto
12h20-12h30	429. Implementation of Moment Formula of Unitary Matrix Elements by Statistical Soft R and Its Applications Toshio Sakata and Kazumitsu Maehara
12h30-12h40	134. Spatial sampling design criterion for classification based on plug - in Bayes discriminant function Kestutis Ducinkas and Lina Dreiziene
12h40-12h50	357. Evaluation of Deformable Image Registration Spatial Accuracy Using a Bayesian Hierarchical Model Ying Yuan, Richard Castillo, Thomas Guerrero and Valen E. Johnson
12h50-13h00	432. Spatial Distribution of Trees Makiko Oda, Fumio Ishioka and Koji Kurihara

Tuesday, August 24, 12h30-14h00

Lunch

IASC Council Meeting

COMPSTAT'2010

Tuesday, August 24, 14h00-16h00

Chairperson : Stefan Lang

CP15 : Multivariate Data Analysis 3

Room : Abbé Grégoire (C)

14h00-14h20	45. Application of Local Influence Diagnostics to the Buckley-James Model Nazrina Aziz, Dong Qian Wang
14h20-14h40	82. Imputation by Gaussian Copula Model with an Application to Incomplete Customer Satisfaction Data Meelis Kaarik, Ene Kaarik
14h40-15h00	139. The Evaluation of Non-centred Orthant Probabilities for Singular Multivariate Normal Distributions Tetsuhisa Miwa
15h00-15h20	152. On the use of Weighted Regression in Conjoint Analysis Salwa Benammou, Besma Souissi, Gilbert Saporta
15h20-15h40	219. A Case Study of Bank Branch Performance Using Linear Mixed Models Peggy Ng, Claudia Czado, Eike Christian Brechmann, Jon Kerr

Tuesday, August 24, 14h00-15h00

Chairperson : Iven van Mechelen

CP16 : Data Visualization

Room : Paul Painlevé (PP)

14h00-14h20	44. Visualizing the Sampling Variability of Plots Rajiv S. Menjoge, Roy E. Welsch
14h20-14h40	110. Visualisation of Large Sized Data Sets : Constraints and Improvements for Graph Design Jean-Paul Valois
14h40-15h00	235. Visualization Techniques for the Integration of Rank Data Michael G. Schimek, Eva Budinska

Tuesday, August 24, 15h00-15h40

Chairperson : Iven van Mechelen

CP17 : Sampling Methods

Room : Paul Painlevé (PP)

15h00-15h20	98. Dealing with Nonresponse in Survey Sampling: an Item Response Modeling Approach Alina Matei
15h20-15h40	119. Using Auxiliary Information Under a Generic Sampling Design Giancarlo Diana, Pier Francesco Perri

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Tuesday, August 24, 14h00-16h00

Chairperson : *John Molitor*

CP18 : Spatial Statistics

Room : Robert Faure (Z)

63. 14h00-14h20	Application of a Bayesian Approach for Analysing Disease Mapping Data: Modelling Spatially Correlated Small Area Counts Mohammadreza Mohebbi, Rory Wolfe
58. 14h20-14h40	A Mann-Whitney Spatial Scan Statistic for Continuous Data Lionel Cucala
89. 14h40-15h00	Detection of Spatial Cluster for Suicide Data using Echelon Analysis Fumio Ishioka, Makoto Tomita, Toshiharu Fujita
136. 15h00-15h20	A Comparison between Two Computing Methods for an Empirical Variogram in Geostatistical Data Takafumi Kubota, Tomoyuki Tarumi

Tuesday, August 24, 14h00-16h00

Chairperson : *Yasuhiro Omori*

**CP19 : Time Series Analysis
& Signal Processing 3**

Room : Jean-Baptiste Say (Y)

121. 14h00-14h20	Monotone Graphical Multivariate Markov Chains Roberto Colombi, Sabrina Giordano
125. 14h20-14h40	An Exploratory Segmentation Method for Time Series Christian Derquenne
151. 14h40-15h00	Multiple Change Point Detection by Sparse Parameter Estimation Jiri Neubauer, Vitezslav Vesely
163. 15h00-15h20	M-estimation in INARCH Models with a Special Focus on Small Means Hanan El-Saied, Roland Fried
185. 15h20-15h40	Rplugin.Econometrics: R-GUI for Teaching Time Series Analysis Dedi Rosadi
273. 15h40-16h00	Fourier Methods for Sequential Change Point Analysis in Autoregressive Models Marie Huskova, Claudia Kirch, Simos G. Meintanis

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Tuesday, August 24, 14h00-16h00

Chairperson : *Jean-Michel Marin*

SP5 : Classification

Room : Fabry-Pérot (A)

231. 14h00-14h10	Threshold Accepting for Credit Risk Assessment and Validation Marianna Lyra, Peter Winker and Akwum Onwunta
239. 14h10-14h20	Clustering of 561 French Dwellings into Indoor Air Pollution Profiles Jean-Baptiste Masson and Gerard Govaert
300. 14h20-14h30	Classification Ensemble That Maximizes the Area Under Receiver Operating Characteristic Curve Eunsik Park and Yuan-Chin I. Chang
348. 14h30-14h40	Constrained latent class models for joint product positioning and market segmentation Michel Meulders
360. 14h40-14h50	A Proximity-based Discriminant Analysis for Random Fuzzy Sets Gil Gonzalez-Rodriguez, Ana Colubi and M. angeles Gil
384. 14h50-15h00	On Mixtures of Factor Mixture Analyzers Cinzia Viroli
410. 15h00-15h10	Hybrid Image Classification using Captions and Image Features Iulian Ilies, Arne Jacobs, Otthein Herzog and Adalbert Wilhelm
437. 15h10-15h20	An extensive evaluation of the performance of clusterwise regression and its multilevel extension Eva Vande Gaer, Eva Ceulemans and Iven Van Mechelen
438. 15h20-15h30	Spatial clustering for local analysis Alessandra Petrucci and Federico Benassi
453. 15h30-15h40	Semi-supervised Discriminant Analysis for Interval-valued Data Kenji Toyoda, Hiroyuki Minami and Masahiro Mizuta
466. 15h40-15h50	Symbolic Clustering Based on Quantile Representation Paula Brito and Manabu Ichino
473. 15h50-16h00	High-Dimensional Classification in the Presence of Correlation: A Factor Model Approach A. Pedro Duarte Silva

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Tuesday, August 24, 14h00-16h00

Chairperson : Lynne Billard

SP6 : Data Analysis

Room : Jean Prouvé (V)

109. 14h00-14h10	Symbolic PCA of compositional data Sun Makosso Kallyth and Edwin Diday
314. 14h10-14h20	Bivariate Normal Symbolic Regression Model for Interval Data Sets Eufrasio de A. Lima Neto, Gauss M. Cordeiro, Francisco de A. T. de Carvalho, Ulisses U. dos Anjos and Abner G. da Costa
316. 14h20-14h30	Statistical Disclosure Control Using the epsilon-uncertainty Intervals and the Grouped Likelihood Method Jinfang Wang
336. 14h30-14h40	Symbolic Analysis Of Hierarchical-Structured Data. Application to Veterinary Epidemiology Christelle Fablet, Edwin Diday, Stephanie Bougeard and Lynne Billard
339. 14h40-14h50	Non-linear dimensionality reduction for functional computer code modelling Benjamin Auder
32. 14h50-15h00	Inference for the differences of two percentile residual life functions Alba M. Franco-Pereira, Rosa E. Lillo and Juan Romo
295. 15h00-15h10	A New Statistical Test for Analyzing Skew Normal Data Hassan Elsalloukh and Jose Guardiola
446. 15h10-15h20	Generalized Linear Factor Models: a local EM estimation algorithm Xavier Bry, Christian Lavergne and Mohamed Saidane
358. 15h20-15h30	The Aggregate Association Index Eric Beh
484. 15h30-15h40	Functional Estimation in Systems Defined by Differential Equation using Bayesian Smoothing Methods Jonathan Jaeger and Philippe Lambert
423. 15h40-15h50	Efficient Analysis of Three-Level Cross-Classified Linear Models with Ignorable Missing Data Yongyun Shin
431. 15h50-16h00	Analysis of Competing Risks in the Pareto Model for Progressive Censoring with binomial removals Reza Hashemi and Jabar Azar

Tuesday, August 24, 16h00-16H30

Coffee break

Tuesday, August 24, 16h30-18h30

PS1: Poster Session

Room : Salle des Textiles

26.	A Method for Time Series Analysis Using Probability Distribution of Local Standard Fractal Dimension Kenichi Kamijo and Akiko Yamanouchi
31.	Bootstrapping Additive Models in Presence of Missing Data Rocio Raya-Miranda, Maria Dolores Martinez-Miranda, Andrés Gonzalez-Carmona
39.	Global hypothesis test to simultaneously compare the predictive values of two binary diagnostic tests in paired designs, a simulation study Jose Antonio Roldán Nofuentes, Juan de Dios Luna del Castillo and Miguel Ángel Montero Alonso
52.	Model-Based Nonparametric Variance Estimation for Systematic Sampling. An Application in a Forest Survey Mario Francisco-Fernandez, Jean Opsomer and Xiaoxi Li
54.	Panel data models for productivity analysis Luigi Grossi and Giorgio Gozzi
60.	Consensus Analysis Through Modal Symbolic Objects Jose M Garcia-Santesmases and M. Carmen Bravo
64.	Clusters of gastrointestinal tract cancer in the Caspian region of Iran. A Spatial Scan Analysis Mohammadreza Mohebbi and Rory Wolfe
66.	Design of Least-Squares Quadratic Estimators Based on Covariances from Interrupted Observations Transmitted by Different Sensors Raquel Caballero-Águila, Aurora Hermoso-Carazo and Josefa Linares-Pérez
68.	Using Logitboost for stationary signals classification Pedro Saavedra, Angelo Santana-del Pino, Carmen Nieves Hernández-Flores, Juan Artilles-Romero and Juan-José González-Henríquez
70.	LTPD Plans by Variables when the Remainder of Rejected Lots is Inspected Jindrich Klufa and Lubos Marek
74.	Modelling the Andalusian Population by Means of a non-Homogeneous Stochastic Gompertz Process Huete Morales María Dolores and Abad Montes Francisco
86.	The Moving Average Control Chart Based on the Sequence of Permutation Tests Grzegorz Konczak
96.	Cointegrated Lee-Carter Mortality Forecasting Method Josef Arlt, Marketa Arltova, Milan Basta and Jitka Langhamrova
108.	A Class of Multivariate Type I Generalized Logistic Distributions Salvatore Bologna
112.	A general strategy for determining first-passage-time densities based on the First-Passage-Time Location function Patricia Román-Román, Juan J. Serrano-Pérez and Francisco Torres-Ruiz
114.	Using Observed Functional Data to Simulate a Stochastic Process via a Random Multiplicative Cascade Model G. Damiana Costanzo, Samuele De Bartolo, Francesco Dell'Accio and Giulio Trombetta
131.	Constructing Economic Summary Indexes via Principal Curves Mohammad Zayed and Jochen Einbeck
13.	Regression Diagnostics for Autocorrelated Models with Moving Average Errors Sugata Senroy and Sibnarayan Guria

16.	Latent Variable Regression Model for Asymmetric Bivariate Ordered Categorical Data, a Bayesian Approach Rasool Gharaaghaji and Soghrat Faghihzadeh
113.	Determinants of the Italian Labor Productivity. A Pooled Analysis Margherita Velucchi and Alessandro Viviani
130.	Calibration through Shuttle Algorithm. Problems and Perspectives Lucia Buzzigoli, Antonio Giusti and Monica Pratesi
158.	Statistical Power and Sample Size Requirements in Experimental Studies with Hierarchical Data Satoshi Usami
170.	Properties of range-based volatility estimators Peter Molnar
226.	Stochastic control in insurance with a-stable claim process Amel Louar and Kamel Boukhetala
241.	Using mixtures of distribution Mare Vähi
269.	Comparing ORF Length in DNA Code Observed in Sixteen Yeast Chromosomes Anna Bartkowiak and Adam Szustalewicz
296.	A New Computational Approach to Calculate Tests Sizes for Unconditional Non-inferiority Tests Felix Almendra-Arao
298.	A functional relationship model for simultaneous data series Xiaoshu Lu
299.	Change Point Detection in Trend of Mortality Data firouz amani, Anoushirvan Kazemnejad and Reza Habibi
302.	Choosing variables in cluster analysis based on investigating correlation between variables Jerzy Korzeniewski
306.	Nonparametric approach for Scores of Department Required Test Li-Fei Huang
307.	Changes of Proportions of Overlooked Dementia in the Japanese Elderly during 5.9 Years Chisako Yamamoto and Tanji Hoshi
308.	A Model-Based Approach to Identify Historical Controls in Clinical Trials Jessica Kim and John Scott
312.	Accurate distribution and its asymptotic expansion for the tetrachoric correlation coefficient Haruhiko Ogasawara
324.	Error augmentation for the conditional score in joint modeling Yihhuei Huang, Wenhan Hwang and Feiyin Chen
325.	On the use of random forests and resampling techniques for predicting the duration of chemotherapy-induced neutropenia in cancer patients Susana San Matias, Monica Clemente and Vicent Giner-Bosch
328.	On Estimation of Tree Abundance from a Presence-Absence Map Wen-Han Hwang
330.	Scoring vs statistical classification methods for predicting the duration of chemotherapy-induced neutropenia Vicent Giner-bosch, Susana San Matias and Mónica Clemente
331.	Robust model for pharmacokinetic data in 2x2 crossover designs and its application to bioequivalence test Yuh-Ing Chen and Chi-Shen Huang

PROGRAMME

	Sunday, August 22	Monday, August 23	Tuesday, August 24
8h00-9h00		Registration	Registration
9h00-9h30		Opening Ceremony	Invited Papers
9h30-10h00		KN1	IP3 and IP4
10h00-10h30		David Hand	
10h30-11h00		Coffee break	Coffee break
11h00-11h30		Invited Papers	Contributed and
11h30-12h00		IP1 and IP2	Short Papers
12h00-12h30			CP11, CP12, CP13,
12h30-13h00		Lunch	CP14, SP3 and SP4
13h00-13h30			Lunch
13h30-14h00		ERS BoD Meeting	IASC Council Meeting
14h00-14h30	TU1 : Lynne Billard Statistical Approaches for Complex Data	Contributed and	Contributed and Short
14h30-15h00		Short Papers	Papers CP15,
15h00-15h30		CP1, CP2, CP3	CP16, CP17, CP18,
15h30-16h00		CP4, CP5 and SP1	CP19, SP5 and SP6
16h00-16h30		Coffee break	Coffee break
16h30-17h00		Contributed and	Poster
17h00-17h30	Registration	Short Papers	session PS1
17h30-18h00		CP6, CP7, CP8,	ERS General Assembly
18h00-18h30		CP9, CP10 and SP2	
18h30-19h00	Ice Breaker		
19h00-19h30	Café des Techniques	Cocktail	Concert
19h30-20h00		Museum Chapel	Oratoire du Louvre
20h00-21h00			
21h00-24h00			

PROGRAMME

Wednesday, August 25	Thursday, August 26	Friday, August 27	
Registration	Registration		8h30-9h00
Invited Papers IP5 and IP6	Invited Papers IP9 and IP10	Invited Papers IP13 and IP14	9h00-9h30
			9h30-10h00
			10h00-10h30
Coffee break	Coffee break	Coffee break	10h30-11h00
Hommage to John Nelder	Poster Session	KN3	11h00-11h30
KN2	PS2	Lutz Edler	11h30-12h00
Luc Devroye		Closing Ceremony	12h00-12h30
Lunch	Lunch	Lunch	12h30-13h00
Dublin and Hong Kong	CSDA Editorial		13h00-13h30
ISI Committees	Board Meeting		13h30-14h00
Invited Papers IP7 and IP8	Invited Papers IP11 and IP12	TU2 : Bayesian Discrimination between embedded models	14h00-14h30
			14h30-15h00
			15h00-15h30
	Coffee break	TU3	15h30-16h00
Optional Social program	Contributed and Short Papers	Machine Learning and Association Rules	16h00-16h30
	CP20, CP21,CP22, CP23,SP7 and SP8		16h30-17h00
			17h00-17h30
			17h30-18h00
			18h00-18h30
			18h30-19h00
	Conference		19h00-19h30
	Dinner		19h30-20h00
	Paris City Hall		20h00-21h00
	(Mairie de Paris)		21h00-24h00

335.	Functional data analysis to modelling the behaviour of customers Monica Clemente, Susana San Matias and Teresa Leon
337.	A New Methodology of Gini Coefficient Decomposition and Its Application Xu Cao
340.	A Widely Linear Estimation Algorithm Rosa Fernandez-alcala, Jesus Navarro-Moreno, Juan Carlos Ruiz-Molina, Javier Moreno-Kayser and Antonia Oya-Lechuga
343.	Artificial Neural Network Design for Modeling of Mixed Bivariate Responses in Medical Research Data Morteza Sedehi, Yadollah Mehrabi and Anoushiravan Kazemnejad
345.	Bayesian Analysis on Accelerated Life Tests of a Series System with Masked Interval Data Under Exponential Lifetime Distributions Tsai-Hung Fan and Tsung-Ming Hsu
346.	Random Forests for the optimization of parameters in experimental designs Susana San Matias, Adriana Villa and Andres Carrion
352.	Asymptotic Results in Partially Non-Regular Log-Location-Scale Models Inmaculada Barranco-Chamorro, Dolores Jiménez-Gamero, Juan Luis Moreno-Rebollo and Ana Muñoz-Reyes
354.	Bayesian Methods to Overcome the Winner's Curse in Genetic Studies Radu Craiu, Lei Sun and Lizhen Xu
355.	Robust inference in generalized linear models with missing responses Ana Bianco, Graciela Boente and Isabel Rodrigues
356.	An efficient Bayesian binary regression model considering misclassifications Jacinto Martín Jiménez, Carlos Javier Pérez Sánchez and María Jesús Rufo Bazaga
359.	Understanding co-expression of co-located genes using a PCA approach Marion Ouedraogo, Frédéric Lecerf and Lê Sébastien
364.	Assessing neural activity related to decision-making through flexible odds ratio curves and their derivatives Javier Roca-Pardiñas, Carmen Cadarso-Suárez, Jose L. Pardo-Vazquez, Victor Leboran, Geert Molenberghs, Christel Faes and Carlos Acuña
365.	Utilization of Bayesian Networks Together with Association Analysis in Knowledge Discovery Derya Ersel, Yasemin Kayhan and Suleyman Gunay
366.	LMS As a Robust Method for Outlier Detection in Multiple Linear Regression Models with No Intercept Yasemin Kayhan and Suleyman Gunay
367.	Weighted Kaplan-Meier test when the population marks are missing M. Amalia Jácome and Dipankar Bandyopadhyay
368.	A linear time Inverse Equivalent of Covariance matrix of a special structure Sarada Velagapudi
370.	Development of a Web-based integrated platform for test analysis Takekatsu Hiramura, Tomoya Okubo and Shin-ichi Mayekawa
371.	Identifying risk factors for complications after ERCP Christine Duller
374.	Differences in wages for atypical contracts and stable jobs in Italy. A Multilevel Approach for Longitudinal Data Valentina Tortolini and Davide De March
375.	BAT - The Bayesian Analysis Toolkit Frederik Beaujean, Allen Caldwell, Daniel Kollár and Kevin Kröninger

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376.	Deriving a euro area monthly indicator of employment, a real time comparison of alternative model-based approaches Filippo Moauro
380.	Enhancing spatial maps by combining difference and equivalence test results Harald Heinzl and Thomas Waldhoer
385.	Some measures of multivariate association relating two spectral data sets Carles M. Cuadras, Silvia Valero, Philippe Salembier and Jocelyn Chanusot
387.	The Influence of Exchange Rate on the Volume of Japanese Manufacturing Export Hitomi Okamura, Yumi Asahi and Toshikazu Yamaguchi
389.	Descriptive patterns for multivariate time series based on KPCA-Biplot. A comparison between classical PCA and kernel PCA Toni Monleón-Getino, Esteban Vegas, Ferran Reverter and Martín Ríos
390.	Nonparametric variance function estimation with correlated errors and missing response Ana Pérez González, Juan Manuel Vilar Fernández and Wenceslao González Manteiga
393.	Widely Linear Simulation Of Complex Random Signals Antonia Oya, Jesús Navarro-Moreno, Juan C. Ruiz-Molina, Dirk Blömker and Rosa M. Fernández-Alcalá
418.	Model checks for nonparametric regression with missing response Wenceslao Gonzalez-Manteiga, Tomas R. Cotos-yañez and Ana Perez-Gonzalez
419.	Automatic Categorization of Job Postings Julie Séguéla and Gilbert Saporta
447.	Statistics and Data Quality. Towards more collaboration between these communities soumaya ben hassine guetari, olivier Coppet and brigitte Laboisie
488.	Mobile Learning and e-Book for Teaching Statistics Taerim Lee

Tuesday, August 24, 17h00-18h30

ERS General Assembly
Room : Fabry-Pérot (A)

Wednesday, August 25

Wednesday, August 25, 09h00-10h30

IP5 : Computational Econometrics

Chairperson : *Erricos Kontoghiorghes*

Room : Abbé Grégoire (C)

19. 09h00-09h30	Bootstrap prediction mean squared errors of unobserved states based on the Kalman filter with estimated parameters Esther Ruiz and Alejandro Rodríguez <i>Universidad Carlos III de Madrid, Spain</i>
33. 09h30-10h00	A comparison of estimators for regression models with change points Cathy W S Chen ¹ , Jennifer Chan S K ² and Richard Gerlach ² ¹ <i>Feng Chia University, Taiwan</i> ² <i>University of Sydney, Australia</i>
18. 10h00-10h30	An Asymmetric Multivariate Student's t Distribution Endowed with Different Degrees of Freedom Marc Paoletta <i>University of Zurich, Switzerland</i>

Wednesday, August 25, 09h00-10h30

IP6 : Optimization Heuristics in Statistical Modelling

Chairperson : *Peter Winker*

Room : Paul Painlevé (PP)

145. 09h00-09h30	Evolutionary Algorithms for Complex Designs of Experiments and Data Analysis Irene Poli <i>University Cà Foscari of Venice, Italy</i>
72. 09h30-10h00	Evolutionary Computation for Modelling and Optimization in Finance Sandra Paterlini <i>University of Modena and Reggio E., Modena, Italy</i>
297. 10h00-10h30	Heuristic Optimization for Model Selection and Estimation Dietmar Maringer <i>University of Basel, Switzerland</i>

Wednesday, August 25, 10h30-11h00

Coffee break

Wednesday, August 25, 11h00-11h30

Hommage to John Nelder

Room : Paul Painlevé (PP)

Wednesday, August 25, 11h30-12h30

KN2 : Luc Devroye

Chairperson : *Gilbert Saporta*

Room : Paul Painlevé (PP)

2. 11h30-12h30	Complexity questions in non-uniform random variate generation Luc Devroye, <i>School of Computer Science, McGill University, Montreal</i>
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Wednesday, August 25, 12h30-14h00

Lunch

Dublin and Hong Kong ISI Committees

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Wednesday, August 25, 14h00-15h30

Chairperson : *Georges Hébrail*

IP7 : Data Stream Mining

Room : Paul Painlevé (PP)

17. 14h00-14h30	Large-Scale Machine Learning and Stochastic Gradient Learning Algorithms Léon Bottou <i>NEC Laboratories, United States</i>
36. 14h30-15h00	Temporally-Adaptive Linear Classification for Handling Population Drift in Credit Scoring Niall Adams, Dimitris Tasoulis, Christoforos Anagnostopoulos and David Hand <i>Imperial college London, United Kingdom</i>

Wednesday, August 25, 14h00-15h30

Chairperson : *In-Kwon Yeo*

**IP8 : ARS Session (Financial)
Time Series**

Room : Abbé Grégoire (C)

261. 14h00-14h30	Multivariate stochastic volatility model with cross leverage Tsunehiro Ishihara and Yasuhiro Omori <i>University of Tokyo, Japan</i>
156 14h30-15h00	Estimating Factor Models for Multivariate Volatilities: An Innovation Expansion Method Jiazhu Pan ¹ , Wolfgang Polonik ² and Qiwei Yao ³ ¹ <i>University of Strathclyde, United Kingdom</i> ² <i>University of California at Davis, United States</i> ³ <i>London School of Economics, United Kingdom</i>
42. 15h00-15h30.	Semiparametric Seasonal Cointegrating Rank Selection Byeongchan Seong ¹ , Sung K. Ahn ² and Sinsup Cho ³ ¹ <i>Chung-Ang University, Republic of Korea</i> ² <i>Washington State University, United States</i> ³ <i>Seoul National University, Republic of Korea</i>

Thursday, August 26

Thursday, August 26, 09h00-10h30

IP9 : Spatial Statistics/Spatial Epidemiology

Chairperson : *Martina Mittlböck*

Room : Abbé Grégoire (C)

<p>20. 09h00-09h30</p>	<p>Bayesian space-time modelling of count data using INLA Leonhard Held¹, Andrea Riebler¹, Havard Rue² and Birgit Schrödle¹ ¹<i>University of Zurich, Switzerland</i> ²<i>Norwegian University of Science and Technology, Norway</i></p>
<p>80. 09h30-10h00</p>	<p>Assessing the Association between Environmental Exposures and Human Health Linda Young¹, Carol Gotway², Kenneth Lopiano¹, Greg Kearney² and Chris DuClos³ ¹<i>University of Florida, United States</i> ²<i>U.S. Centers for Disease Control and Prevention, United States</i> ³<i>Florida Department of Health, United States</i></p>
<p>252. 10h00-10h30</p>	<p>Spatial mapping of multivariate profiles John Molitor¹, Jason Su², Nuoo-Ting Molitor¹, Sylvia Richardson¹ and Michael Jerrett² ¹<i>Imperial College London, United Kingdom</i> ²<i>University of California, United States</i></p>

Thursday, August 26, 09h00-10h30

IP10 : KDD Session Topological Learning

Chairperson : *Djamel A. Zighed*

Room : Paul Painlevé (PP)

<p>207. 09h00-09h30</p>	<p>A Bag of Pursuits and Neural Gas for Improved Sparse Coding Kai Labusch, Erhardt Barth and Thomas Martinetz <i>University of Lübeck, Germany</i></p>
<p>78. 09h30-10h00</p>	<p>On the Role and Impact of the Metaparameters in t-distributed Stochastic Neighbor Embedding John A Lee and Michel Verleysen <i>ouvain laL Neuve, Belgique</i></p>

Thursday, August 26, 10h30-11h00

Coffee break

Thursday, August 26, 11h00-12h30 :

PS2 : Poster Session

Room : Salle des Textiles

140.	An empirical study of the use of nonparametric regression methods for imputation Ismael Sánchez-Borrego, Maria Rueda and Encarnación Álvarez-Verdejo
141.	The problem of determining the calibration equations to construct model-calibration estimators of the distribution function Sergio Martínez, Maria Rueda, Antonio Arcos, Helena Martínez and Juan Francisco Muñoz
146.	Computation of the projection of the inhabitants of the Czech Republic by the highest education level Tomáš Fiala and Jitka Langhamrová
153.	A comparison between Beale test and some heuristic criteria to establish cluster numbers massimiliano giacalone and angela alibrandi
155.	Variable Selection for Semi-Functional Partial Linear Regression Models Germán Aneiros, Frédéric Ferraty and Philippe Vieu
169.	Analysis of Baseball Data for Evaluating the Sacrifice bunt Strategy Using the Decision Tree Kazunori Yamaguchi and Michiko Watanabe
184.	A transient analysis of a complex discrete k-out-of-n. G system with multi-state components Juan Eloy Ruiz-Castro and Paula R. Bouzas
186.	Empirical analysis of the climatic and social-economic factors influence on the suicide development in the Czech Republic Marketa Arltova, Jitka Langhamrova and Jana Langhamrova
190.	Thresholding-wavelet-based functional estimation of spatiotemporal strong-dependence in the spectral domain María Pilar Frías Bustamante and María Dolores Ruiz Medina
193.	On composite Pareto models Sandra Teodorescu and Raluca Vernic
198.	Data visualization and aggregation Junji Nakano and Yoshikazu Yamamoto
208.	Clustering of Czech Household Incomes Over Very Short Time Period Marie Forbelska and Jitka Bartosova
218.	Testing the Number of Components in Poisson Mixture Regression Models Susana Faria and Fátima Gonçalves
225.	A statistical survival model based on counting processes Jose-Manuel Quesada-Rubio, Julia Garcia-Leal, Esteban Navarrete-Alvarez, Maria-Jose Del-Moral-Avila and Maria-Jesus Rosales-Moreno
238.	Assessment of scoring models using information value Jan Kolacek and Martin Rezac
245.	A stochastic Gamma diffusion model with threshold parameter Eva Maria Ramos-Ábalos, Ramón Gutiérrez-Sánchez, Ramón Gutiérrez-Jáimez and Ahmed Nafidi
249.	Clustering of Waveforms-Data Based on FPCA Direction Giada Adelfio, Marcello Chiodi, Dario Luzio and Antonino D'Alessandro
250.	Maximum Margin Learning of Gaussian Mixture Models with Application to Multipitch Tracking Michael Wohlmayr and Franz Pernkopf

275.	Estimation of the Bivariate Distribution Function for Censored gap Times Luís Machado and Ana Moreira
282.	Two Measures of Dissimilarity for the Dendrogram Multi-Class SVM Model Rafael Pino Mejías and María Dolores Cubiles de la Vega
285.	Parcellation Schemes and Statistical Tests to Detect Active Regions on the Cortical Surface Bertrand Thirion, Alan Turchola and Jean-Baptiste Poline
320.	Nonparametric Functional Methods for Electricity Demand and Price Forecasting Juan Vilar, Germán Aneiros and Ricardo Cao
347.	Functional ANOVA Starting from Discrete Data. An Application to Air Quality Data Graciela Estévez-Pérez and José Antonio Vilar Fernández
363.	Presmoothed log-rank test M. Amalia Jácome and Ignacio López-de-Ullibarri
369.	On the estimation in misspecified models using minimum ϕ divergence M.Dolores Jiménez-Gamero and Virtudes Alba-fernández
372.	Implementation of Regression Models for Longitudinal Count Data through SAS Gül Inan and Ozlem Ilk
391.	Bayesian tomographic restoration of Ionospheric electron density using Markov Chain Monte Carlo techniques Eman Khorsheed, Merrilee Hurn and Chris Jennison
392.	Consistent biclustering by sparse singular value decomposition incorporating stability selection Martin Sill and Axel Benner
395.	Comparison of Dimensionality Reduction Methods Used in Case of Ordinal Variables Lukas Sobisek, Hana Rezankova and Vanda Vilhanova
400.	Implications of primary endpoint definitions in randomized clinical trials with time-to-event outcome Martina Mittlböck and Harald Heinzl
402.	Estimation of Abilities by the Weighted Total Scores in IRT Models using R Sayaka Arai and Shin-ichi Mayekawa
403.	Association Rules Extraction from the Otolaryngology Discharge Notes Basak Oguz, Ugur Bilge, M. Kemal Samur and Filiz Isleyen
405.	Bayesian nonparametric analysis of GARCH models M. Concepcion Ausin, Pedro Galeano and Pulak Ghosh
407.	Electricity Consumption and Economic Growth in Turkey Cherkez Aghayeva, Goknur Yapakci and Sel Ozcan
408.	Tests for Abnormal Returns under Weak Dependence Niklas Ahlgren and Jan Antell
409.	Penalized Splines and Fractional Polynomials for Flexible Modelling the Effect of Continuous Predictor Variables. A Systematic, Simulation-Based Comparison Alexander Strasak, Nikolaus Umlauf, Ruth Pfeiffer and Stefan Lang
411.	Which Objective Measure can Mimic Experts' Opinion for Quality of Dermatologic Images? Filiz Isleyen, Ayse Akman, Kemal H. Gulkesen, Yilmaz K. Yuce, Anil A. Samur, Erkan Alpsoy
412.	An Application of The Poisson Regression on Infertility Treatment Data Anil Aktas Samur, Osman Saka, Murat Inel
413.	Application of Particle Swarm Approach to Copula Models Involving Large Numbers of Parameters Enrico Foscolo and Matteo Borrotti

414.	Algorithm of Sequential Assimilation of Observational Data in Problem of Kalman Filtration Yuri Skiba
415.	Computational Methods for Fitting the Lee-Carter Model of Turkish Mortality Change Banu Özgürel
416.	Application of Artificial Neural Network and Logistic Regressions on the Data Obtained from Pediatric Endocrinology Information System to Predict Familial Short Stature Mehmet Kemal Samur, Ugur Bilge, Anil Aktas Samur and Ozgur Tosun
421.	On estimation and influence diagnostics for Student-t semiparametric linear models Germán Ibacache-Pulgar and Gilberto A. Paula
422.	Dependence Analysis of Gas Flow at Nodes within Gas Transportation Networks Radoslava Mirkov, Herwig Friedl, Isabel Wegner-Specht and Werner Roemisch
426.	Right-censored Survival Analysis of Data with an Indefinite Initial Time Point Shinobu Tatsunami, Takahiko Ueno, Rie Kuwabara, Junichi Mimaya, Akira Shirahata and Masashi Taki
427.	A Comparison of Some Functional Data Depth Approaches Stanislav Nagy
434.	Beta-k distribution, an application to extreme hydrologic events Md. Sharwar Murshed and Jeong Soo Park
435.	Nonparametric hypothesis testing for non -increasing density family on R+ Soleiman Khazaei
436.	Parameter Sensitivity analysis for alpha-stable claim process Amel Louar and Kamel Boukhetala
440.	New spatial statistics procedures suggested by a critical comparison between geostatistical packages ArcGIS and R Carlos Eduardo Melo Martínez, Jordi Ocaña Rebull and Antonio Monleón Getino Mayte Suarez-farinas, Erica Billick, Hiroshi Mitsui, J. Fuentes-Duculan, H. Fujita, Michelle Lowes, K. E. Nograles and James G. Krueger
441.	A computational approach to dissect skin pathologies based on gene expression barcode Mayte Suarez-farinas, Erica Billick, Hiroshi Mitsui, J. Fuentes-Duculan, H. Fujita, Michelle Lowes, K. E. Nograles and James G. Krueger.
442.	Assessing DNA copy numbers in large-scale studies using genomic arrays Robert B Scharpf and Ingo Ruczinski
445.	The Weighted Halfspace Depth - a Generalization of the Halfspace Depth Lukáš Kotík
449.	Indices of Nonlinearity and Predictability for Time Series Models Norio Watanabe and Yusuke Yokoyama
450.	Solution Tuning – an attempt to bridge existing methods and to open new ways Tatjana Lange
454.	Comparison of inference for eigenvalues of covariance matrix with missing data Shin-ichi Tsukada, Yuichi Takeda and Takakazu Sugiyama
455.	Spatial modeling of extreme values. A case of highest daily temperature in Korea SangHoo Yoon, YoungSeang Lee and JeongSoo Park
457.	Cointegration analysis of models with structural breaks Emilia Gosinska
458.	Application of Regression-Based Distance Matrix Analysis to Multivariate Behavioral Profile Data Ozgur Tosun, William Iacono, Matthew McGue and Nicholas Schork

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459.	Simulating multi-self-similar spatiotemporal models with CUDA Francisco Martínez, María Pilar Frías and María Dolores Ruiz-Medina
460.	Application of autocopulas for analysing residuals of Markow -Switching models Jozef Komorník and Magda Komornikova
463.	Comparison of Robust Estimators in One-Way-Classification Experimental Design Model Inci Batmaz and Ibrahim Erkan
468.	Heterocedasticity in the SEM using Robust Estimation Manuela Souto de Miranda
471.	Assessing environmental performance using Data Envelopment Analysis combined with cluster analysis Eugenia Nissi and Agnese Rapposelli
472.	Stochastic Newmark Schemes for the Discretization of Hysteretic Models Pedro Vieira, Paula Oliveira and Álvaro Cunha
474.	Comparing the Central Venous Pressures Measured via Catheters Inserted in Abdominal Vena Cava Inferior and Vena Cava Superior in Intensive Care Patients with Bland Altman Analysis deniz ozel and melike cengiz
475.	Ratio Type Statistics for Detection of Changes in Mean and the Block Bootstrap Method Barbora Madurkayova
477.	Rank scores tests in measurement error models - computational aspects Jan Pícek
479.	Classification based on data depth Ondrej Vencalek
480.	A Monte Carlo Simulation Study to Assess Performances of Frequentist and Bayesian Methods for Polytomous Logistic Regression Munire Tugba Erdem and Zeynep Kalaylioglu
481.	Transformed Gaussian model for joint modelling of longitudinal measurements and time-to-even under R Ines Sousa
483.	Semi-automated K-means Clustering Sung-Soo Kim
486.	Application of some multivariate statistical methods to data from winter oilseed rape experiments Zygmunt Kaczmarek, Elzbieta Adamska, Stanislaw Mejza and Teresa Cegielska-Taras
487.	Genotype-by-environment interaction of healthy and infected barley lines Tadeusz Adamski, Zygmunt Kaczmarek, Iwona Mejza and Maria Surma

Thursday, August 26, 12h30-14h00

Lunch

CSDA Editorial Board Meeting

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Thursday, August 26, 14h00-15h30

IP11 : ABC Methods for Genetic Data

Chairperson : Avner Bar-Hen

Room : Abbé Grégoire (C)

244. 14h00-14h30	Selection of Summary Statistics for Approximate Bayesian Computation David Balding and Matthew Nunes <i>University College London, United Kingdom</i>
21. 14h30-15h00	Choosing the Summary Statistics and the Acceptance Rate in Approximate Bayesian Computation Michael Blum <i>CNRS, Laboratoire TIMC, Grenoble, France</i>
34. 15h00-15h30	Integrating Approximate Bayesian Computation with Complex Agent-Based Models for Cancer Research Andrea Sottoriva and Simon Tavaré <i>University of Cambridge, United Kingdom</i>

Thursday, August 26, 14h00-15h30

**IP12 : IFCS Session
New Developments in Two or
Highermode Clustering and Model
Based Clustering and Reduction for
High Dimensional Data**

Chairs : Henk Kiens and Maurizio Vichi

Room : Paul Painlevé (PP)

25. 14h00-14h30	Clustering Discrete Choice Data Donatella Vicari and Marco Alfo <i>La Sapienza University, Rome, Italy</i>
23. 14h30-15h00	Multiple Nested Reductions of Single Data Modes as a Tool to Deal with Large Data Sets Iven Van Mechelen and Katrijn Van Deun <i>University of Leuven, Belgium</i>
28. 15h00-15h30	The Generic Subspace Clustering Model Marieke Timmerman ¹ and Eva Ceulemans ² ¹ <i>University of Groningen, Netherlands</i> ² <i>Catholic University of Leuven, Belgium</i>

Thursday, August 26, 15h30-16H00

Coffee break

COMPSTAT'2010

Thursday, August 26, 16h00-18h00

Chairperson : *Cathy Chen*

CP20 : Computational Econometrics

Room : Paul Painlevé (PP)

<p>102. 16h00-16h20</p>	<p>Yield Curve Predictability, Regimes, and Macroeconomic Information: A Data-Driven Approach Francesco Audrino, Kameliya Filipova</p>
<p>120. 16h20-16h40</p>	<p>Performance Assessment of Optimal Allocation for Large Portfolios Fabrizio Laurini, Luigi Gross</p>
<p>43. 16h40-17h00</p>	<p>Some Examples of Statistical Computing in France During the 19th Century Antoine de Falguerolles</p>
<p>233. 17h00-17h20</p>	<p>Modeling Operational Risk: Estimation and Effects of Dependencies Stefan Mittnik , Sandra Paterlini , Tina Yener</p>
<p>259. 17h20-17h40</p>	<p>Influence of the Calibration Weights on Results Obtained from Czech SILC Data Jitka Bartosova, Vladislav Bina</p>
<p>167. 17h40-18h00</p>	<p>A Markov Switching Re-evaluation of Event-Study Methodology Rosella Castellano, Luisa Scaccia</p>

Thursday, August 26, 16h00-18h00

Chairperson : *John Shawe-Taylor*

CP21 : Machine Learning

Room : Abbé Grégoire (C)

<p>94. 16h00-16h20</p>	<p>Neural Network Approach for Histopathological Diagnosis of Breast Diseases with Images Yuichi Ishibashi, Atsuko Hara, Isao Okayasu, Koji Kurihara</p>
<p>227. 16h20-16h40</p>	<p>Variable Inclusion and Shrinkage Algorithm in High Dimension Abdallah Mkhadri , Mohamed Ouhourane</p>
<p>240. 16h40-17h00</p>	<p>Support Vector Machines for Large Scale Text Mining in R Ingo Feinerer, Alexandros Karatzoglou</p>
<p>267. 17h00-17h20</p>	<p>Random Forests Based Feature Selection for Decoding fMRI Data Robin Genuer, Vincent Michel, Evelyn Eger, Bertrand Thirion</p>
<p>286. 17h20-17h40</p>	<p>Peak Detection in Mass Spectrometry Data Using Sparse Coding Theodore Alexandrov, Klaus Steinhorst, Oliver Keszocze, Stefan Schiffler</p>
<p>48. 17h40-18h00</p>	<p>Adaptive Mixture Discriminant Analysis for Supervised Learning with Unobserved Classes Charles Bouveyron</p>

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Thursday, August 26, 16h00-18h20

Chairperson : *Jaromir Antoch*

CP22 : Numerical Methods

Room : Robert Faure (Z)

16h00-16h20	95. Improvement of Acceleration of the ALS Algorithm Using the Vector e Algorithm Masahiro Kuroda, Yuchi Mori, Masaya Iizuka, Michio Sakakihara
16h20-16h40	106. Numerical Methods for some Classes of Matrices with Applications to Statistics and Optimization Juan M. Pena
16h40-17h00	137. Fisher Scoring for Some Univariate Discrete Distributions Thomas W. Yee
17h00-17h20	147. Numerical Error Analysis for Statistical Software on Multi-Core Systems Wenbin Li , Sven Simon
17h20-17h40	232. Computational Statistics: the Symbolic Approach Colin Rose
17h40-18h00	192. Quantile Regression for Group Effect Analysis Cristina Davino, Domenico Vistocco
18h00-18h20	143. Estimating Population Proportions in Presence of Missing Data Encarnacion Alvarez-Verdejo, Antonio Arcos , Silvia Gonzalez, Juan Francisco Munoz, Maria Rueda

Thursday, August 26, 16h00-18h00

Chairperson : *Paula Brito*

CP23 : Symbolic Data Analysis

Room : Jean-Baptiste Say (Y)

16h00-16h20	69. Ordinary Least Squares for Histogram Data Based on Wasserstein Distance Rosanna Verde , Antonio Irpino
16h20-16h40	77. A Clusterwise Center and Range Regression Model for Interval-Valued Data Francisco de A. T. de Carvalho, Gilbert Saporta, Danilo N. Queiroz
16h40-17h00	85. A Decision Tree for Symbolic Data Djamal Seck, Lynne Billard, Edwin Diday, Filipe Afonso
17h00-17h20	132. Data Management in Symbolic Data Analysis Teh Amouh, Monique Noirhomme-Fraiture, Benoit Macq
17h20-17h40	175. Non-Hierarchical Clustering for Distribution-Valued Data Yoshikazu Terada, Hiroshi Yadohisa
17h40-18h00	189. Symbolic Data Analysis of Complex Data: Application to nuclear power plant Filipe Afonso, Edwin Diday, Norbert Badez, Yves Genes

Thursday, August 26, 16h00-17h50

SP7 : Multivariate Analysis 2

Chairperson : Gérard Biau

Room : Fabry-Pérot (A)

164. 16h00-16h10	Interactive graphics interfacing statistical modelling and data exploration Adalbert Wilhelm
183. 16h10-16h20	Contextual factors of the external effectiveness of the Italian university: a multilevel analysis Matilde Bini, Leonardo Grilli, and Carla Rampichini
263. 16h20-16h30	Multivariate Value at Risk Based on Extremality Notion Henry Laniado, Rosa E. Lillo and Juan Romo
304. 16h30-16h40	Modifications of BIC: Asymptotic optimality properties under sparsity and applications in genome wide association studies Florian Frommlet, Piotr Twarog, and Malgorzata Bogdan
478. 16h40-16h50	A New Post-processing Method to Deal with the Rotational Indeterminacy Problem in MCMC Estimation Kensuke Okada and Shin-Ichi Mayekawa
361. 16h50-17h00	A constrained condition-number LS algorithm with its applications to reverse component analysis and generalized oblique Procrustes rotation Kohei Adachi
378. 17h00-17h10	Matrix Visualization for MANOVA Modeling Yin-Jing Tien, Han-Ming Wu and Chun-Houh Chen
388. 17h10-17h20	Orthogonal grey simultaneous component analysis to distinguish common and distinctive information in coupled data Martijn Schouteden, Katrijn Van Deun and Iven Van Mechelen
394. 17h20-17h30	Clusterwise SCA-P for the analysis of structural differences in multivariate multiblock data Kim De Roover, Eva Ceulemans, Marieke Timmerman and Patrick Onghena
396. 17h30-17h40	A numerical convex hull based procedure for selecting among multilevel component solutions Eva Ceulemans, Marieke E. Timmerman, and Henk A.L. Kiers
398. 17h40-17h50	Treatment Interaction Trees (TINT): A tool to identify disordinal treatment-subgroup interactions Elise Dusseldorp and Iven Van Mechelen

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Thursday, August 26, 16h00-18h00

SP8 : Time Series & Numerical Methods

Chairperson : Christian Derquenne

Room : Jean Prouvé (V)

223. 16h00-16h10	Risk reduction using Wavelets-PCR models: Application to market data Nabiha Haouas, Saloua benammou, and Zied Kacem
303. 16h10-16h20	Cepstral-based Fuzzy Clustering of Time Series Elizabeth Ann Maharaj and Pierpaolo D'Urso
353. 16h20-16h30	On two SSA-based methods for imputation of missing time-series data Marina Zhukova and Nina Golyandina
379. 16h30-16h40	Data-driven window width adaption for robust online moving window regression Matthias Borowski
404. 16h40-16h50	Robust forecasting of non-stationary time series Koen Mahieu
462. 16h50-17h00	Spline approximation of a random process with singularity Konrad Abramowicz and Oleg Seleznev
332. 17h00-17h10	Monitoring time between events in an exponentially distributed process by using Optimal Pre-control Vicent Giner-Bosch and Susana San Matias
452. 17h10-17h20	Calibration of hitting probabilities via adaptive multilevel splitting Ioannis Phinikettos and Axel Gandy
417. 17h20-17h30	On Calculation of Blaker's Binomial Confidence Limits Jan Klaschka
313. 17h30-17h40	Asymptotics and Bootstrapping in Errors-in-variables Model with Dependent Errors Michal Pesta
443. 17h40-17h50	A Power Comparison for Testing Normality Shigekazu Nakagawa, Hiroki Hashiguchi and Naoto Niki
349. 17h50-18h00	Genetics and/of basket options Wolfgang K. Hardle and Elena Silyakova

Friday, August 27

Friday, August 27, 09h00-10h30

IP13: Kernel Methods

Chairperson : *Patrick J. F. Groenen*

Room : Paul Painlevé (PP)

<p>30. 09h00-09h45</p>	<p>Indefinite Kernel Discriminant Analysis Bernard Haasdonk¹ and Elzbieta Pekalska² ¹<i>Stuttgart University, Germany</i> ²<i>University of Manchester, United Kingdom</i></p>
<p>212. 09h45-10h30</p>	<p>Data Dependent Priors in PAC-Bayes Bounds John Shawe-Taylor¹, Emilio Parrado-Hernandez² and Amiran Ambroladze³ ¹<i>University College London, United Kingdom</i> ²<i>University Carlos III of Madrid, Spain</i> ³<i>Georgia</i></p>

Friday, August 27, 09h00-10h30

IP14 : Monte Carlo Methods in System Safety, Reliability and Risk Analysis

Chairperson : *Gejza Dohnal*

Room : Abbé Grégoire (C)

<p>292 09h00-09h30</p>	<p>Use of Monte Carlo when estimating reliability of complex systems Jaromir Antoch <i>Charles University, Prague, Czech Republic</i></p>
<p>271 09h30-10h00</p>	<p>Some Algorithms to Fit some Reliability Mixture Models under Censoring Laurent Bordes¹ and Didier Chauveau² ¹<i>Université de Pau et des Pays de l'Adour, Pau, France</i> ²<i>Université d'Orléans, Orleans, France</i></p>
<p>171 10h00-10h30</p>	<p>Computational and Monte-Carlo Aspects of Systems for Monitoring Reliability Data Emmanuel Yashchin <i>IBM Thomas J. Watson Research Center, United States</i></p>

Friday, August 27, 10h30-11h00

Coffee break

Friday, August 27, 11h00-12h00

KN3: Lutz Edler

Chairperson : *Stan Azen*

Room : Paul Painlevé (PP)

<p>3. 11h00-12h00</p>	<p>Computational Statistics Solutions for Modern Biomedical Research: A Challenge and Chance for Both Lutz Edler, <i>Division of Biostatistics, German Cancer Research Center, Heidelberg</i></p>
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Friday, August 27, 12h00-12h30

Closing Ceremony

Room : Paul Painlevé (PP)

Friday, August 27, 12h30-14h00

Lunch

Friday, August 27, 14h00-17h00

Organiser : Jean-Michel Marin

Tutorial 2

Room : Abbé Grégoire (C)

14h00-17h00	Bayesian discrimination between embedded models Jean-Michel Marin <i>Université Montpellier II, France</i>
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Friday, August 27, 14h00-17h00

Organisers : Petr Berka, Jan Rauch

Tutorial 3

Room : Fabry-Pérot (A)

14h00-17h00	Machine learning and association rules Petr Berka, Jan Rauch <i>University of Economics, Prague, Czech Republic</i>
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Administrative meetings

- **European Regional Section , Board of Directors meeting:**
Monday August 23, 12h30- 14h00 (council room 9-A2-18)
- **IASC council meeting:**
Tuesday, August 24, 12h30- 14h00 (council room 9-A2-18)
- **IASC ERS General assembly :**
Tuesday, August 24, 17h00-18h30 (Room : Fabry-Pérot (A))
- **Programme committees for Dublin and Hong-Kong ISI world congresses:**
Wednesday August 25, 12h30- 14h00 (council room 9-A2-18)
- **CSDA editorial board meeting:**
Thursday, August 26, 12h30- 14h00

Computer and internet access :

WiFi connections are available everywhere at CNAM.

The network name is : **cnam-compstat** the password is: **25compstat0810**.

A computer room is open in room PC1. Participants may also use working rooms 9-B-015 and 9-B0-16 with their own laptops. See map.

Lunches

Lunch is available at your own expenses **at CNAM restaurant**. We advise you to buy in advance your lunch tickets at the registration desk on Monday during the coffee break. Price is 12 euros per meal. See map:



If you prefer to try nearby restaurants, here is a list of recommended places...

Some restaurants around CNAM

French cooking:

1 CAFE DE LA BOURSE, 60 rue de Turbigo ; 75003 Paris (dish of the day : 8 euros)

2 L'ABSINTHE CAFE, 54 rue de Turbigo ; 75003 Paris (lunch menu 12 euros)

3 PMU, 47 rue de Turbigo ; 75003 Paris (lunch menu 12 euros)

5 VIHAIPI, 38 rue de Turbigo ; 75003 Paris (lunch menu : 13 euros)

8 L'ATTIRAIL CAFE, 9 rue au Maire ; 75003 Paris (lunch menu 12 euros)

9 LE VERTBOIS, 38 rue du Vertbois ; 75003 Paris (lunch menu 15 euros)

10 CHEZ ALAIN, 9 rue du Vertbois ; 75003 Paris (lunch menu 17 euros)

11 AU FIL DES SAISONS, 6 rue des Fontaines du Temple; 75003 Paris (lunch menu 24 euros)

14 LE PLOMB DU CANTAL, 4 bd Saint-Denis; 75010 Paris (around you have also other nice cafes)

JULIEN, 16, rue du Faubourg Saint-Denis, 75010 Paris (**Expensive**)

Chinese cooking:

6 TIAN YI JIAO, 37 rue au Maire ; 75003 Paris (lunch menu starting at 6 euros)

7 ASIA 55, 55 rue au Maire ; 75003 Paris (lunch menu 10 euros)

12 LE CANARD PEKINOIS, 88 rue des Gravilliers; 75003 Paris (lunch menu 10 euros)

N.B. Many cheap chinese restaurants at "rue au Maire"

Japanese :

4 OCEAN SUSHI, 46 rue de Turbigo ; 75003 Paris (lunch menu 10 euros)

Morocco :

13 MEDINA DU MARAIS, 77 rue des Gravilliers ; 75003 Paris (lunch menu 13 euros)

Haitian :

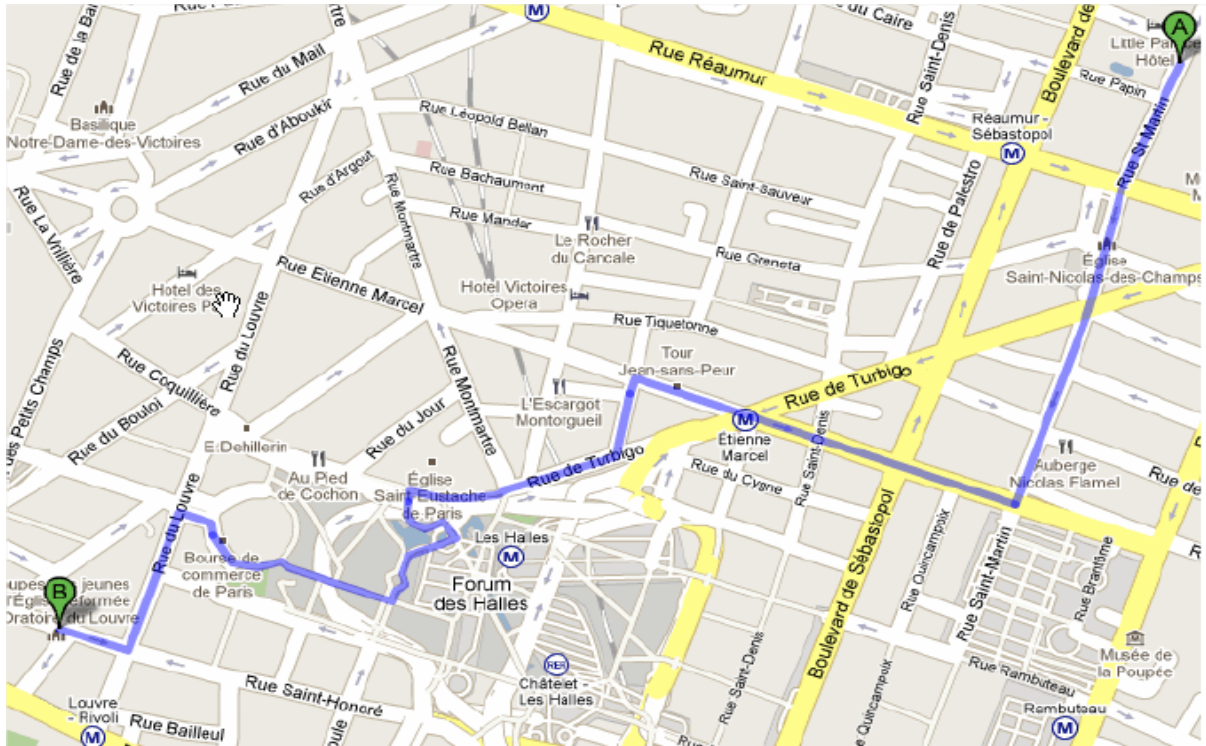
14 AU PARADIS TROPICAL, 24 rue Notre Dame de Nazareth ; 75003 Paris (lunch menu 11 euros)



Social programme

Tuesday, 24th August 2010, 19:00 : THE CONCERT

A 20 minutes walk to go to *Oratoire du Louvre* :



The concert will be performed by Ensemble Gabriel.

The Temple Protestant de l'Oratoire du Louvre, also Eglise Réformée de l'Oratoire du Louvre, is a Protestant church located 145 rue Saint-Honoré - 160 rue de Rivoli in Paris. A statue and monument dedicated to Admiral Gaspard de Coligny is visible there.

Wednesday, 25th August 2010 : Boat cruise on the river Seine

From the Eiffel Tower to Bercy, passing through the **Place de la Concorde**, the **Invalides**, the **Grand Palais** and the most beautiful **bridges in Paris**, enjoy the magic of a cruise on the river Seine.

The ballade from 4 to 7pm includes a cold drink served on the outside bridge reserved for the group.

Price per person: **59 € TTC**

The minimum number of participants for the cruise is 75 persons.



Thursday, 26th August 2010, 19:00 : THE CONFERENCE DINNER

The Conference Dinner will be held at Paris Town Hall. *Price per person: 80.00 €*

A 20 minutes walk to go to Thursday banquet dinner at City Hall (*Hotel de Ville*)



Useful information :

- Emergency number : **112** ,
- ATM and post office: **259 rue Saint Martin, in front of CNAM main entrance**

