POLITECNICO DI MILANO

Milan, 14-16 September 2009





Conference Program

S.Co. 2009

Conference Schedule

	Monday 14 September	Tuesday 15 September	Wednesday 16 September
9:00 – 10:00		Sessions: **C1 C2 C3**	Sessions: **F1 F2 F3**
10:00 – 11:00	Opening		
11:00 – 11:45		Coffee Break	Coffee Break
11:45 – 12:45	Plenary Session: **P1**	Plenary Session: **P2**	Plenary Session: **P3**
12:45 – 14:00	Lunch	Lunch	Lunch
14:00 – 16:00	Sessions: **A1 A2 A3**	Sessions: **D1 D2 D3**	Sessions: **G1 G2 G3**
16:00 – 16:30	Coffee Break	Coffee Break	Coffee Break
16:30 – 17:30	Sessions: **B1 B2 B3**	Sessions: **E1 E2 E3**	Plenary Session: **P4**
17:30 – 18:30			Closure
20:00		Social Dinner	

Conference Sessions

P1 (Plenary)	**Applied Nonparametric Bayes** *Michael Jordan*
P2 (Plenary)	**Computer-intensive Conditional Inference** *Alastair Young*
P3 (Plenary)	**Linear Models for Output-Buffered Systems** *James O. Ramsay*
P4 (Plenary)	**Predictive densities and prediction limits based on predictive likelihood** *Paolo Vidoni*
A1 (Invited) **Risk Analysis** *Chair: Elena Stanghellini* *Discussant: Elena Stanghellini*	**Archimedean Copuale and Market Risk in a Financial Crisis Perspective** *Giovanni De Luca, Giorgia Rivieccio, Paola Zuccolotto* **Some issues emerging in evaluating the risk of default for SMEs** *Giovanna Menardi* **Predicting default probabilities using balance sheet indicators** *Fabio Rigat*
A2 (Invited) **Functional Data Analysis** *Chair: Aldo Goia* *Discussant: Aldo Goia*	**Spline Estimators for functional linear regression** *Alois Kneip, Pascal Sarda, Christophe Crambes* **Low/High dimensional approaches and functional predictor** *Frédéric Ferraty, Peter Hall, Philippe Vieu* **Testing structural assumptions in regression when the covariate is functional** *Laurent Delsol, Frédéric Ferraty, Philippe Vieu*
A3 (Contributed) **Sensitivity Analysis and Robust Methods** *Chair: Andrea Pastore*	**Robust and Explicit Estimators for Weibul Parameters** *Kris Boudt, Derya Caliskan, Christophe Croux* **Dynamic Fault Scenarios For Training A Fuzzy C-Mean Fault Classifier** *Francesco Di Maio, Piercesare Secchi, Marco Stasi, Simone Vantini, Enrico Zio* **Heteroscedastic regression in robust econometrics** *Jan Kalina* **A comparison of quasi-likelihood ratios for general estimating functions** *Nicola Lunardon, Laura Ventura*

Conference Sessions

B1 (Invited) **Data mining of health databases from a statistical perspective** *Chair: Maurizio Marzegalli* *Discussant: Daniela Cocchi*	**Usefulness of administrative databases for epidemiological evaluations and healthcare planning** *Pietro Barbieri, Mauro Maistrello* **Statistical Analysis of an integrated Database concerning patients with Acute Coronary Syndromes** *Francesca Ieva, Anna Maria Paganoni* **Patient selection to enhance long-term benefit of first generation drug-eluting stents for coronary revascularization procedures. Insights from a large multicenter registry** *Paolo Guastaroba, Antonio Marzocchi* **La banca dati "ALEEAO" della regione Lombardia e la sua interrogazione a fini statistici** *Carlo Zocchetti*
B2 (Invited) **Shape Analysis** *Chair: Luigi Ippoliti* *Discussant: Vincenzo Capasso*	**Curves prediction in shape analysis** *Antonio Gattone, Luigi Ippoliti, Pasquale Valentini* **Statistical Aspects of Size Functions for the Description of Random Shapes** *Alessandra Micheletti* **Finite-sample consistency of permutation tests in shape analysis** *Chiara Brombin, Pier-Francesco Galzignato, Fortunato Pesarin, Luigi Salmaso* **A likelihood approach to shape analysis** *Alfred Kume*
B3 (Contributed) **Risk and Forecasting** *Chair: Corrado Provasi*	**Functional Principal Component Analysis for Dynamic Fault Scenario Classification** *Francesco Di Maio, Piercesare Secchi, Simone Vantini, Enrico Zio* **Market potential dynamics and diffusion of innovation: modelling synergy between two driving forces** *Renato Guseo, Mariangela Guidolin .* **Does really Morningstar account for risk?** *Francesco Lisi, Massimiliano Caporin* **Forecasting spot electricity prices through combination of forecasts***Fany Nan, Silvano Bordignon, Francesco Lisi .*

Conference Sessions

C1 (Contributed) **Time Series** *Chair: Silvano Bordignon*	**Forecasting Italian turnover using new orders: a comparison between time series and panel data approach** *Fabio Bacchini, Roberto Iannaccone, Danilo Orsini* **A Regime Switching Long Memory Model to Forecast Realized Volatility** *Silvano Bordignon, Davide Raggi* **Variance Initialisation in GARCH Estimation** *Matteo Pelagatti, Francesco Lisi* **A Sparse Loading Full-factor Multivariate GARCH model** *Yan Sun, Xiaodong Lin*
C2 (Contributed) **Statistical Methods for functional and complex data** *Chair: Maurizio Vichi*	**Reliability studies of the log-exponential inverse Gaussian distribution** *M.E. Ghitany, D.K. Al-Mutairi, Ramesh C. Gupta* **Test of Normality based on Nonlinear Principal Components** *Aldo Goia, Ernesto Salinelli, Pascal Sarda* **Monitoring Form Conversion through Batch Level Process Analytical Data** *Taniya Mandal, Jo Ann Coleman, James Rydzak* **Gauge imprecision and multivariate process capability analysis** *Michele Scagliarini*
C3 (Contributed) **Sampling and estimation** *Chair: Lorenzo Fattorini*	**Merging Information for Semiparametric Adaptive Projection Density Estimation** *Jean-Baptiste Aubin, Samuela Leoni-Aubin* **On the Optimal Designs for the Universal Kriging** *Alessandro Baldi Antognini, Maroussa Zagoraiou* **Bootstrap algorithms for variance estimation in complex survey sampling** *Alessandro Barbiero, Fulvia Mecatti* **Analysis of correlation among components of a Flexible Dirichlet Distribution** *Gianna S. Monti*

Conference Sessions

D1 (Invited) **Bayesian Nonparametrics** *Chair: Antonio Lijoi* *Discussant: Matteo Ruggiero*	**Superposition of beta processes** *Pierpaolo De Blasi, Stefano Favaro, Pietro Muliere* **A new estimator for the number of unobserved species in a random sample** *Alberto Gandolfi* **Bayesian modeling via nested random partitions** *Sonia Petrone, Lorenzo Trippa* **Some robustness issues in predictive sequential elicitation of an exchangeable binary process** *Luca Tardella*
D2 (Invited) **Graphical models – probabilistic expert systems** *Chair: Alberto Roverato* *Discussant: Giovanni Marchetti*	**Graphical log-linear models for homologous factors** *Anna Gottard* **Expected posterior priors for model comparison in a class of discrete graphical models** *Guido Consonni, Monia Lupparelli* **Clustering variables with DAG structure** *Alberto Roverato, F. Marta L. Di Lascio* **Non Local Alternative Priors for Gaussian Directed Acyclic Graphical Models** *Luca La Rocca, Guido Consonni*
D3 (Contributed) **Biodata Mining** *Chair: Anna Maria Paganoni*	**Texture Analysis in Thermal Infrared Imaging for Classification of Raynaud's Phenomenon** *Graziano Aretusi, Lara Fontanella, Luigi Ippoliti* **Fast Bayesian Functional Data Analysis: Application to basal body temperature data** *James M. Ciera, Bruno Scarpa, David B. Dunson* **Likelihood asymptotics for the stress-strength model P(X <Y)** *Giuliana Cortese, Laura Ventura* **Finite mixture regression models: assessing prognostic factors of survival in cirrhotic patients** *Agata Zirilli, Romana Gargano, Angela Alibrandi*

Conference Sessions

E1 (Invited) **Flexible Models** *Chair: Anna Clara Monti* *Discussant: Andrea Tancredi*	**Directed Evolutionary Algorithms by Means of the Skew-Normal Distribution** *Stefan Berlik* **Black Litterman model in a Skew Normal Market** *Francesco Simone Blasi* **On the Fisher information matrix and the profile log-likelihood function in multivariate skew-symmetric models** *Christophe Ley* **Density estimation by skew-normal kernels** *Luca Greco, Stefano M. Pagnotta* **Multivariate measures of Skewness in Skew-Normal distribution** *Bruno Scarpa*
E2 (Contributed) **Bayesian Statistics 2** *Chair: Alessandra Guglielmi*	**A Generalized Sequential Construction of Exchangeable Gibbs Partitions with Application** *Annalisa Cerquetti* **Exact Bayesian smoothing in triplet switching Markov chains** *Wojciech Pieczynski, Francois DesbouvriesClustering* **Rates of Convergence for Bayes Estimators of Mixtures of Exponential Power Densities** *Catia Scricciolo* **Bayesian Analysis of D-decomposable Bidirected Graphical Models for Discrete Data** *Claudia Tarantola, Ioannis Ntzoufras*
E3 (Contributed) **Computational Methods for Stochastic Processes** *Chair: Piercesare Secchi*	**How do the states of a Markov chain behave together with respect to an absorbing class: the target algorithm** *Giacomo Aletti, Diane Saada* **Curves prediction in shape analysis** *Antonio Gattone, Luigi Ippoliti, Pasquale Valentini* **On Prediction of Future Record Values** *Mohamed Mahmoud Ould Aboubecrine* **Discrete Time Scale invariant Markov Processses** *Navideh Modarresi, Saeid Rezakhah*

Conference Sessions

F1 (Invited) **Reliability** *Chair: Fabrizio Ruggeri* *Discussant: Fabrizio Ruggeri*	**Markovian Modeling of an Age- and state-dependent Wear Process** *Massimiliano Giorgio, Maurizio Guida, Gianpaolo Pulcini* **A semiparametric Bayesian mixed-effects model for failure time data** *Raffaele Argiento, Alessandra Guglielmi, Antonio Pievatolo* **Monte Carlo Simulation Methods for Reliability Estimation and Failure Prognostics** *Enrico Zio* **Computations in Bayesian Design of Life Tests** *Refik Soyer, Nicholas Polson*
F2 (Contributed) **Bayesian Statistics 1** *Chair: Pietro Muliere*	**Model comparison for proteomic array data** *Serena Arima, Antonella Cuteri, Valentina Pecora, Luca Tardella* **A matching prior for the shape parameter of the skew-normal distribution** *Stefano Cabras, Maria Eugenia Castellanos, Walter Racugno, Laura Ventura* **Estimating Value-at-Risk with Product Partition Models** *Danilo Delpini, Giacomo Bormetti, Maria Elena De Giuli, Claudia Tarantola* **The revision of elicited beliefs on the structure of a Bayesian Network** *Federico M. Stefanini*
F3 (Contributed) **Functional Statistics** *Chair: Stefano Tonellato*	**A simple misspecification test for a wide class of regression models** *Jean-Baptiste Aubin, Samuela Leoni-Aubin* **Locally adaptive regression techniques for multidimensional curve fitting** *Laura M. Sangalli* **Curve clustering for misaligned data: the k-mean alignment algorithm** *Laura M. Sangalli, Piercesare Secchi, Simone Vantini, Valeria Vitelli* **On the Definition of Phase and Amplitude Variability in Functional Data Analysis** *Simone Vantini*

Conference Sessions

G1 (Invited) **Biostatistics** *Chair: Emanuela Dreassi* *Discussant: Corrado Lagazio*	**Bayesian non-parametric approach to meta-analysis in environmental epidemiology** *Michela Baccini, Annibale Biggeri* **Hierarchical Bayesian Models to Integrate Individual Data on Ecological Regression Analysis** *Annibale Biggeri, Laura Grisotto, Dolores Catelan* **A graphical models approach for comparing gene sets** *M. Sofia Massa, Monica Chiogna, Chiara Romualdi* **PM Health effects: responses to source-related exposures** *Alessio Pollice, Giovanna Jona Lasinio*
G2 (Invited) **Bayesian methods for high dimensional data** *Chair: Brunero Liseo* *Discussant: Luca Tardella*	**Diffusion driven empirical Bayes estimation of high-dimensional normal means vectors** *Pierpaolo Brutti* **Approximate Bayesian Inference for Latent Gaussian Fields using Integrated Nested Laplace Approximations** *Sara Martino, Havard Rue* **Bayesian approaches to matching and size population problems: a unified framework** *Andrea Tancredi*
G3 (Contributed) **Hidden Markov Models** *Chair: Sonia Petrone*	**The hidden mixture Markov model with application to the analysis of electricity supply: a Bayesian perspective** *Nadia Accoto* **Exact Bayesian restoration in non-Gaussian Markov-switching Trees** *Noémie Bardel, Francois Desbouvries* **Bayesian hidden Markov process model of Salmonella over three generations of flocks in broiler production chain** *Jukka Ranta, Pirkko Tuominen, Antti Mikkelä, Helene Wahlström* **Multivariate Gaussian Hidden Markov Models with an Unknown Number of Regimes** *Luigi Spezia* **Bayesian inference of a doubly stochastic Poisson process with a non-stationary state process** *Elisa Varini, Renata Rotondi*