Programme

23 May 2011

Afternoon session

14:30
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14:55

Introduction

14:55
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15:20

Fabio Crosilla (University of Udine) "Sequential and interactive higher-order moments analysis for the classification of multivariate spatial data and some first experiences with the ICS method" (joint with D. Macorig and D. Piccolo)

15:20
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15:45

Domenico Perrotta (Joint Research Center, European Commission) "Robust clustering issues"

15:45
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16:10

Spyros Arsenis (Joint Research Center, European Commission) "Data mining large two way contingency tables"

16:10
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16:40

Coffee break

16:40
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17:25

INVITED SPEAKER - Rafal Weron (WrocBaw University of Technology) "Inference for Markov regime-switching models of electricity prices"

17:25
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17:50

Angelica Gianfreda (University of Verona) "Modelling and forecasting electricity spot price volatility through stylized facts" (joint with L. Grossi)

17:50
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18:15

Tiziano Bellini (University of Parma) "Robust macroeconomic credit stress testing"

24 May 2011

Morning session

9:30
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9:55

Donald Pierce (Oregon State University, USA) "Connections between MCMC and likelihood methods" (joint with R. Bellio)

9:55
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10:20

Giovanni Fonseca (University of Udine) "Predictive distributions for non-regular parametric models" (joint with F. Giummolè, P. Vidoni)

10:20
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11:05

INVITED SPEAKER - John Copas (University of Warwick, UK) “A robust likelihood for model uncertainty”

11:05
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11:30

Coffee break

11:30
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12:15

INVITED SPEAKER - Eric Moulines (Télécom ParisTech (ENST)) "On line learning for missing data models"

12:15
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12:40

Clarissa Ferrari (University of Verona) "The stochastic EM algorithm for non-Gaussian geostatistical factor models" (joint with M. Minozzo)

12:40
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13:05

TingTing Peng (University of Verona) "Monte Carlo filtering and estimation in a multivariate doubly stochastic Poisson process" (joint with S. Centanni, M. Minozzo)

13:05
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14:30

Lunch

Afternoon session

14:30
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14:55

Ruggero Bellio (University of Udine) "Structural modelling of measurement error in linear mixed models" (joint with M. Battauz)

14:55
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15:20

Michela Battauz (University of Udine) "Structural modeling of measurement error in generalized linear models with Rasch measures as covariates" (joint with R. Bellio)

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15:45

Annamaria Guolo (University of Verona) "Pseudo-likelihood inference for regression models with mismeasured covariates"

15:45
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16:10

Laura Ventura (University of Padova) "Bayesian higher-order asymptotics in models with nuisance parameters" (joint with N. Sartori, W. Racugno)

16:10
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16:40

Coffee break

16:40

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17:25

INVITED SPEAKER - Anthony Atkinson (The London School of Economics) "Calibrated very robust regression" (joint with M. Riani and D. Perrotta)

17:25
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17:50

Luca Greco (University of Benevento) "S-estimation of mixtures"

17:50
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18:15

Simona Pacillo (University of Benevento) "Selection of conditional independence graph models when the distribution is ESN"

25 May 2011

Morning session

9:30
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9:55

Nicola Lunardon (University of Padova) "Robust pairwise likelihood methods" (joint with L. Greco, L. Ventura)

9:55
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10:20

Manuela Cattelan (University of Padova) "Hybrid pairwise likelihood for paired comparison data"

10:20
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10:45

E. C. Kenne Pagui (University of Padova) "Composite likelihoods for multivariate normal models"

10:45
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11:15

Coffee break

11:15
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11:40

Cristiano Varin (Ca' Foscari University of Venice) “The R Lasso” (joint with G. Masarotto)

11:40
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12:05

Claudio Agostinelli (Ca' Foscari Universty of Venice) "Grouping functional data using depth functions"

12:05
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12:30

Fabrizio Laurini (University of Parma) "Robust portfolio allocation" (joint with L. Grossi, G. Scandolo)