Section 5: Probability and Mathematical Statistics

Friday, June 29th, 2007

09:00–10:45 Chairman: **Marius Iosifescu**

09:00–09:45	**Alexandra Bellow**	From Riemann to Lebesgue by a.s averaging
10:00–10:45	**Nicolae Dinculeanu**	Summability criterion for the stochastic integral

Coffee

11:15–12:00 Chairman: **Alexandra Bellow**

11:15–12:00	**Peter Jagers**	The path to extinction

Lunch

15:30–17:45 Chairman: **Gheorghe Mişcoi**

15:30–16:00	**Luiza Badin**	Nonparametric efficiency analysis: recent developments
16:00–16:30	**Costel Balcău**	On maxentropic reconstruction method and applications

Coffee

16:45–17:15	**Diana Stanciu**	On topological properties of the solution set for a class of variational inequalities
17:15–17:45	**Nicoleta Breaz**	Spline models in fitting and smoothing problems

Saturday, June 30th, 2007

09:00–12:00 Chairman: **Peter Jagers**

09:00–09:45	**Pierre Liardet**	Dynamical processes behind number systems and related digital sequences
10:00–10:45	**Cor Kraaikamp**	Metric properties of Denjoy's canonical continued fraction expansion

Coffee

11:15–12:00	**Ulrich Herkenrath**	Random systems with complete connections, iterated fuction systems and autoregressive tme series

Lunch

15:30–16:15 Chairman: **Pierre Liardet**

15:30–16:15	**Gheorghe Mişcoi**	Generalized models in queueing analysis

Coffee

16:45–17:55 Chairman: **Vasile Preda**

16:45–16:55	**Olga Benderski**	Congestions in priority queueing systems
16:55–17:15	**Olesia Groza**	Performance characteristics of the queueing models in network technologies
17:20–17:35	**Sant Mishra**	Computational approach to cost analysis of renewal model in clocked queueing network
17:35–17:55	**Daniel Ciuiu**	Solving nonlinear systems of equations and nonlinear systems of differential equations by the Monte Carlo method using queing networks and games theory

Monday, July 2nd, 2007

09:00–10:45 Chairman: **Cor Kraaikamp**

09:00–09:45	**Bogdan Iftimie**	An iterative stochastic construction for a solution of some Navier-Stokes equations
10:00–10:45	**Cristian Preda**	A new method of estiomstion the distribution of one and two-dimensional scan statistics

Coffee

11:15–12:05 Chairman: **Bogdan Iftimie**

11:15–11:45	**Doru Constantin**	The variants of the FastICA algorithm for noisy data by using kurtosis and negentropy
11:45–12:05	**Daniela Ijacu**	Differential games with stochastic perturbation associated with non adapted solutions

Lunch

15:30–16:30 Chairman: **George Haiman**

15:30–16:00	**Roxana Ciumara**	On empirical Bayes estimators under some types of loss function
16:00–16:30	**Tiberiu Postelinicu**	Connections between possibility theory and mathematical statistics

Coffee

16:45–17:45 Chairman: **Cristian Preda**

16:45–16:55	**Alexandra Colojoară**	On the Wold decomposition of some periodical stochastic processes
17:15–17:45	**Ana-Maria Staicu**	Small sample inference for cohort and case control studies

Tuesday, July 3rd, 2007

Special Session : Advanced Mathematical Methods for Finance

Chairman: **Constantin Varsan**

09:00–09:45	**Lucia Caramellino**	Large deviations estimates of the crossing probability for small time and applications to Monte Carlo Methods in finance
10:00–10:45	**Vlad Bally**	Mallianvin calculus for locally smooth law and applications to jump type diffusions

C o f f e e

11:15–12:00	**Florin Rădulescu**	Notes on free probability
12:15–13:00	**Mircea Nica**	Option evaluation formulas for some classes of Levy processes

L u n c h

15:30–16:00	**Marinela Marinescu**	A unified approach to index theorems for holomorphic maps and foliations
16:00–16:30	**Pavel Farcaş**	Istochastic models in risk evaluation for financial portofolio options

C o f f e e

17:00–17:30	**Oana Mocioalcă**	Regularity of solutions of the heat equation driven by irregular Gaussian processes
17:40–18:00	**Nadia Bonchi s**	Dependence of the optimal capital stock and consumption evolution on the consumers growth rate in the framework of Ramsey model on finite horizon