THE 24TH CONFERENCE OF THE ROMANIAN SOCIETY OF PROBABILITY AND STATISTICS
BUCHAREST, APRIL 21-22, 2023

PROGRAM

FRIDAY, APRIL 21

08:30 – 08:50 Registration and Welcome (Entrance Hall of Aula Magna)
08:50 – 09:00 Opening (Aula Magna)

Invited Talks (Aula Magna)
Chair: **Ciprian Tudor**
09:00 – 09:45 **Adam Jakubowski** (Nicolaus Copernicus University)
Convergence in law in metric and submetric spaces
09:45 – 10:30 **Valentin Patilea** (CREST Ensai)
Adaptive Functional Principal Components Analysis

Coffee break 10:30 – 11:00 (Entrance Hall of Aula Magna)

Invited Talks (Aula Magna)
Chair: **Cristian Preda**
11:00 – 11:45 **Nicolas Perkowski** (Freie Universität Berlin)
Fractional stochastic calculus via stochastic sewing
11:45 – 12:30 **Christophe Biernacki** (Inria, University of Lille)
Impact of missing data on mixtures and clustering with illustrations in Biology and Medicine
12:30 – 13:15 **Gerald Trutnau** (Seoul National University)
Existence and uniqueness of (infinitesimally) invariant measures for second order partial differential operators on Euclidean space

Lunch 13:15 – 14:45 (Cantina Restaurant Cihoschi)

General meeting of SPSR 14:45 – 15:45 (Room 0124)
14:45 – 15:00 **Adam Jakubowski** (President of the Bernoulli Society)
Presentation of the Bernoulli Society

Invited Talk (Room 0124)
Chair: **Ionel Popescu**
15:45 – 16:30 **Delia Coculescu** (University of Zürich)
Principles of cooperative pricing in insurance

Invited Talk (Room 0129)
Chair: **Vlad Ştefan Barbu**
15:45 – 16:30 **Alexei Leahu** (Technical University of Moldova)
On dynamic probabilistic models in network reliability

Coffee break 16:30 – 16:50 (Entrance Hall of Aula Magna)

Stochastic Processes (Room 0124)
Chair: **Iulian Cîmpean**
16:50 – 17:10 **Udrea Păun** ("Gheorghe Mihoc-Caius Iacob" Institute of
Mathematical Statistics and Applied Mathematics of the Romanian Academy)
Δ-*wavy probability distributions: definition and examples*
17:10 – 17:30 **Alexandra Teodor** ("Simion Stoilow" Institute of Mathematics of the Romanian Academy)
Solutions to nonlinear Dirichlet problems with discontinuous boundary conditions
17:30 – 17:50 **Alexander Klump** (Bulgarian Academy of Sciences)
The inverse first-passage time problem as hydrodynamic limit of a particle system
17:50 – 18:10 **Hristo Sariev** (Sofia University "St. Kliment Ohridski")
Characterization of certain exchangeable measure-valued Polya urn sequences
18:10 – 18:30 **Iulian Cîmpean** (University of Bucharest; "Simion Stoilow" Institute of Mathematics of the
Romanian Academy)
From Monte Carlo to neural networks approximations of boundary value problems

Statistics (Room 0129)
Chair: **Eugen Pircalabelu**
16:50 – 17:10 **Cristian Preda** (Université de Lille; Inria Lille - MODAL)
Linear approximation for multivariate categorical functional data analysis
17:10 – 17:30 **Aida Toma** (Bucharest University of Economic Studies; "Gheorghe Mihoc-Caius Iacob"
Institute of Mathematical Statistics and Applied Mathematics of the Romanian Academy)
Robust estimators for semiparametric moment condition models
17:30 – 17:50 **Eugen Pircalabelu** (ISBA, UCLouvain)
Graph estimation based on multivariate functional data with different coarseness scales
17:50 – 18:10 **Mihaela Pricop-Jeckstadt** (University POLITEHNICA of Bucharest)
Functional Data Analysis for Indirect Observations from Fractional Random Fields
18:10 – 18:30 **Achilleas Anastasiou** (University of the Aegean)
Optimal threshold selection on a two-cutpoint optimal ROC curve

Dinner 19:00 (Casa Oamenilor de Ştiinţă)

Saturday, April 22

Invited Talks (Room 0124)
Chair: **Valentin Patilea**
09:00 – 09:45 **Alex Karagrigoriou** (University of the Aegean)
Power Divergence Statistics and the Modified Family for the Zero Count Case
09:45 – 10:30 **Domenico Marinucci** (University of Rome Tor Vergata)
The Geometry of Time-Dependent Spherical Random Fields
10:30 – 11:15 **Cédric Heuchenne** (UCLouvain Saint-Louis - Brussels)
Imputation techniques for data fusion and anonymization of survey data

Coffee break 11:15 – 11:45 (Library Entrance Hall)

Invited Talks (Room 0124)
Chair: **Lucian Beznea**
11:45 – 12:30 **Alexandra Blessing (Neamtu)** (University of Konstanz)
Bifurcation theory for SPDEs: finite-time Lyapunov exponents and amplitude equations
12:30 – 13:15 **Mladen Savov** (Sofia University "St. Kliment Ohridski")
Bernstein-Gamma functions and their applications

Invited Talks (Room 0129)
Chair: **Vlad Ştefan Barbu**
11:45 – 12:30 **Ion Necoară** (University Politehnica of Bucharest)
Efficiency of stochastic coordinate minimization
12:30 – 13:15 **Bojana Milošević** (University of Belgrade)
Nonparametric tests in incomplete data settings

Lunch 13:15 – 15:00 (Cantina Restaurant Cihoschi)

Statistics (Room 0129)
Chair: **Alex Karagrigoriou**
15:00 – 15:20 **Vlad Ştefan Barbu** (LMRS, University of Rouen - Normandy; Centre for
Demographic Research "Vladimir Trebici"; "Costin C. Kiriţescu" National Institute of Economic Research
of Romanian Academy)
Kernel estimators for continuous-time semi-Markov processes
15:20 – 15:40 **Thomas Gkelsinis** (University of Rouen - Normandy)
*New developments on reliability for semi-Markov repairable systems: a framework to estimate the financial
creditworthiness*
15:40 – 16:00 **Emmanouil Nektarios Kalligeris** (University of Rouen - Normandy, Center for the Study
of Transformations in Physical and Sporting Activities)
Investigating the Dynamic of Visual-Motor Skill Acquisition in Climbing through Drifting Markov Modeling

Coffee break 16:00 – 16:20 (Library Entrance Hall)

Statistics and Optimization (Room 0124)
Chair: **Marius Rădulescu**
16:20 – 16:40 **Daniel Ciuiu** (Technical University of Civil Engineering Bucharest; National Institute for Economic Research "Costin C. Kiriţescu")
Classification Using "Football on the Field" Algorithm and Applications
16:40 – 17:00 **Andreea-Mădălina Rusu-Stancu** ("Gheorghe Mihoc-Caius Iacob" Institute of Mathematical Statistics and Applied Mathematics of the Romanian Academy)
Optimality conditions and duality for multiobjective programming problems involving higher-order invex functions
17:00 – 17:20 **Marius Rădulescu** ("Gheorghe Mihoc-Caius Iacob" Institute of Mathematical Statistics and Applied Mathematics of the Romanian Academy)
Pointwise and uniform convergence on compact sets of sequences of convex functions
17:20 – 17:40 **Manuela-Simona Cojocea** (University of Bucharest)
Applications of Kolmogorov mean

Statistics (Room 0129)
Chair: **Bojana Milošević**
16:20 – 16:40 **Răzvan-Cornel Sfetcu** (University of Bucharest)
Copula Functions and Inaccuracy Measures
16:40 – 17:00 **Maria-Alexandra Badea** (Ovidius University of Constanţa)
On the Bivariate Composite Lognormal-Pareto Distribution
17:00 – 17:20 **Adrian-Iulian Bâcă** (Ovidius University of Constanţa)
On the bivariate Farlie-Gumbel-Morgenstern distribution with composite marginals
17:20 – 17:40 **Florentina Suter** (University of Bucharest; "Gheorghe Mihoc-Caius Iacob" Institute of Mathematical Statistics and Applied Mathematics of the Romanian Academy)
Some information measures for systems with two-component subsystems
17:40 – 18:00 **Luiza Bădin** (Bucharest University of Economic Studies; "Gheorghe Mihoc-Caius Iacob" Institute of Mathematical Statistics and Applied Mathematics of the Romanian Academy)
Performance assessment of the Italian healthcare system: a nonparametric conditional frontier approach