
THE 25TH CONFERENCE OF THE ROMANIAN SOCIETY OF PROBABILITY AND STATISTICS

Timișoara, May 10-11, 2024

Conference location: Conference Center of the Politehnica University of Timișoara, Vasile Pârvan Boulevard, No. 2B, adjacent to the Politehnica University Central Library
<https://www.google.com/maps?cid=1850006924351766140>

Lunches: Casa Politehnicii 2, Mihai Eminescu Boulevard 11
http://upt.ro/Informatii_casa-politehnicii-2_413_ro.html

PROGRAM

FRIDAY, MAY 10

08:30 – 08:50 Registration and Welcome (Entrance Hall)

08:50 – 09:00 Opening (Room 1)

Invited Talks (Room 1)

Chair: **Ciprian Tudor** (University of Lille)

09:00 – 09:40 **Valentin Patilea** (CREST Ensai)

Adaptive fPCA, score inference and online functional data

09:40 – 10:20 **Mark Podolskij** (University of Luxembourg)

On nonparametric estimation of the interaction function in particle system models

10:20 – 10:50 **Coffee break** (Entrance Hall)

Invited Talks (Room 1)

Chair: **Vlad Ștefan Barbu** (University of Rouen Normandy & INCE, Romanian Academy)

10:50 – 11:30 **Michal Pesta** (Charles University)

Semi-continuous time series for sparse data with volatility clustering

11:30 – 12:10 **Gerald Trutnau** (Seoul National University)

Weak existence and uniqueness in law results for general classes of singular degenerate Itô-SDEs

12:10 – 12:50 **Guglielmo D'Amico** (University "G. d'Annunzio" of Chieti-Pescara)
New results on semi-Markov reward processes: a model motivated by ramp rate limitation policy in wind farms

12:50 – 14:30 **Lunch** (Casa Politehnicii 2)

14:30 – 15:30 **General meeting of SPSR** (Room 1)

Invited Talks (Room 1)

Chair: **Bojana Milošević** (University of Belgrade)

15:30 – 16:10 **Nicolas Perkowski** (Freie Universität Berlin)
Dean-Kawasaki type SPDE models for particle systems

16:10 – 16:50 **Maria Dolores Jiménez Gamero** (University of Sevilla)
Testing normality of a large number of populations

16:50 – 17:10 **Coffee break** (Entrance Hall)

Contributed Talks (Room 1)

Chair: **Alex Karagrigoriou** (University of the Aegean)

17:10 – 17:30 **Ionuț Bebu** (George Washington University)
Generalized fiducial inference for the restricted mean survival time

17:30 – 17:50 **Ionel Popescu** (University of Bucharest & IMAR)
Interpolation and approximation of neural networks

Contributed Talks (Room 2)

Chair: **Iulian Cîmpean** (University of Bucharest & IMAR)

17:10 – 17:30 **Ștefana-Lucia Anița** ("Octav Mayer" Institute of Mathematics of the Romanian Academy)
Optimal control of a generalized Fokker-Planck equation

17:30 – 17:50 **Adela Popescu** (Doctoral school of the Romanian Academy)
The mass process for branching processes

19:00 **Dinner:** Cramele Recaș (departure in bus from the conference location at 18:00)

<https://cramelerecas.ro/>

SATURDAY, MAY 11

Invited Talks (Room 1)

Chair: **Nicolas Perkowski** (Freie Universität Berlin)

9:00 – 9:40 **Yvik Swan** (Université Libre de Bruxelles)

Normal approximation for standardized posteriors in exponential families

9:40 – 10:20 **Elisabeth González-Estrada** (Graduate College)

On testing multivariate skew normality

10:20 – 11:00 **Iulian Cîmpean** (University of Bucharest & IMAR)

Lyapunov functions and Hunt processes associated to generalized Mehler semigroups

11:00 – 11:20 **Coffee break** (Entrance Hall)

Contributed Talks (Room 1)

Chair: **Valentin Patilea** (CREST Ensa)

11:20 – 11:40 **Ilia Vonta** (National Technical University of Athens)

On the analysis of several competing risks via the 2-state-system methodology

11:40 – 12:00 **Vlad Ștefan Barbu** (University of Rouen Normandy & INCE, Romanian Academy)

On some asymptotic properties of kernel estimators for continuous semi-Markov processes

12:00 – 12:20 **Bojana Milošević** (University of Belgrade)

Mixture cure models: a goodness-of-fit perspective

12:20 – 12:40 **Filippo Petroni** (University of Chieti-Pescara)

A reliability finance approach to portfolio optimization

Contributed Talks (Room 2)

Chair: **Romeo Negrea** (Politehnica University of Timișoara)

11:20 – 11:40 **Călin-Adrian Comes** (George Emil Palade University of Medicine, Pharmacy, Science and Technology of Târgu Mureș)

Who risk to migrate in time of COVID-19?

11:40 – 12:00 **Florentina Suter** (University of Bucharest & "Gheorghe Mihoc – Caius Iacob" Institute of Mathematical Statistics and Applied Mathematics of the Romanian Academy)

Properties of some generalized exponential distributions

12:00 – 12:20 **Riccardo de Blasis** (Marche Polytechnic University)

Renewable energy investments valuation in diverse communities

12:20 – 12:40 **Teodora Daia** (Politehnica University of Timișoara)
Supervised learning techniques for glioma grading

12:40 – 14:30 **Lunch** (Casa Politehnicii 2)

Invited Talks (Room 1)

Chair: **Mark Podolskij** (University of Luxembourg)

14:30 – 15:10 **Robert Gaunt** (University of Manchester)
Wasserstein distance error bounds for the multivariate normal approximation of the maximum likelihood estimator

15:10 – 15:50 **Matus Maciak** (Charles University)
Instability detection in a nonlinear expectile model

15:50 – 16:20 **Coffee break** (Entrance Hall)

Contributed Talks (Room 1)

Chair: **Guglielmo D'Amico** (University "G. d'Annunzio" of Chieti-Pescara)

16:20 – 16:40 **Romeo Negrea** (Politehnica University of Timișoara)
On the pathwise uniqueness of solutions to stochastic integral equations of Itô type

16:40 – 17:00 **Anișoara Răducan** ("Gheorghe Mihoc – Caius Iacob" Institute of Mathematical Statistics and Applied Mathematics of the Romanian Academy)
On a conjecture related to ruin probability