



WGs meetings in Paris, 16-17 April 2016
<http://www.cronosaction.com/>

CRoNoS Action IC1403

Programme

Saturday, April, 16

09:30-10:30 CRoNoS and COST relevant topics

Stella Hadjiantoni, Queen Mary University of London, UK

Early-stage researchers

Angela Blanco-Fernández, University of Oviedo, Spain

Gender-balance

Thiemo Krink, Allianz, Allianz Global Investors Europe GmbH

Research and development challenges in portfolio management

10:30-11:00 Coffee and discussion

11:00-12:00 CRoNoS research talks

Malgorzata Bogdan, Wroclaw University of Technology, Poland

High dimensional model selection with applications in genetics

Enea Bongiorno, University of Eastern Piedmont, Italy

On the small ball probability for Hilbert-valued processes

Eric Beutner, Maastricht University, Netherlands

Differentiability with respect to weighted supremum norms

12:00-13:30 Lunch break

13:30-15:00 Management Committee Meeting

15:30-16:50 CRoNoS research talks

Ori Davidov, University of Haifa, Israel

The linear stochastic order, directional inference and robust classification

Tamas Rudas, Eotvos Lorand University, Hungary

Independence models for non-rectangular data

Sandra Paterlini, EBS Universitat, Germany

Robust and Regularization methods in Financial Applications

Stephen Pollock, Lancaster University, UK

Connecting the Discrete and the Continuous: Difference Equations, Differential equations and Wavelets

16:50-17:15 Round table

Sunday, April 17

09:30-10:30 CRoNoS research talks

Ioannis Demetriou, Athens University, Greece

Peak finding by piecewise monotonicity constraint

Anne Ruiz-Gazen, Université Toulouse 1 Capitole, France

Detecting a small proportion of outliers in multivariate data

Zlatko Drmac, University of Zagreb, Croatia

Software for computational statistics

10:30-11:00 Coffee and discussion

11:00-12:20 CRoNoS research talks

Aneta Karainova, Bulgarian Academy of Sciences, Bulgaria

Experience with computationally intensive statistical applications and benchmarking results

Dragi Kimovski, University of Innsbruck, Austria

ENTICE: dEcentralized repositories for traNsparent and efficienT vIrtual machine opErations

Nahid Emad, University of Versailles, France

Eigenvalue computation with unit and conquer approach

Vladimir Batagelj, University of Ljubljana, Slovenia

Symbolic data analysis

12:20-15:00 Lunch break

15:00-17:30 Networking in small groups and private meetings