

Table of Contents

Plenary Lectures	1
Embrechts Paul	
The financial crisis: warnings, guilt and a mathematical theorem	2
Jurečková Jana	
Estimation, admissibility and score functions	3
Liese Friedrich	
Randomized goodness-of-fit tests	4
Invited Lectures	5
Kirch Claudia	
On the bootstrap for sequential change-point tests	6
Calka Pierre	
Limit theory and stabilization for random polytopes in multidimensional balls	7
Doukhan Paul	
Applications of weak dependence to subsampling	8
Franke Jürgen	
Weak dependence and nonparametric estimates for integer-valued time series	9
Hallin Marc	
On the estimation of cross-information quantities in rank-based inference . .	10
Harremoës Peter	
How rate distortion theory can be used in testing goodness of fit	11
Horváth Lajos	
Statistical inference from functional data	12
Hušková Marie	
Sequential monitoring procedures	13
Härdle Wolfgang Karl	
Pricing Weather Temperatures around the Globe	14
Jarušková Daniela	
Limit behavior of test statistics for detecting transient changes	15
Kopa Miloš	
Robustness in stochastic programs with risk constraints	16
Mason David	
Central limit theorems for level set and support estimators for densities . . .	17
Mikosch Thomas	
Stable limits for sums of dependent infinite variance random variables	18
Mizera Ivan	
Quasi-concave density estimation	19
Morton David	
A probabilistic bicriteria optimization model	20
Nagel Werner	
Markov processes of tessellations by cell division	21

Narayan Prakash	
Omniscience and secrecy	22
Paulauskas Vygantas	
Beveridge-Nelson decomposition and limit theorems for linear random processes and fields	23
Redig Frank	
Correlation inequalities in particle systems with duality	24
Scheike Thomas	
Recursive estimation equations in survival analysis	25
Sen Pranab K.	
The Theil-Sen estimator in a measurement error perspective	26
Shepp Larry	
On a misuse of mathematics in optimal stopping and finance models, and a misuse of statistics in data analysis	27
Topsøe Flemming	
Beyond Shannon – on the way to knowledge	28
Van Keilegom Ingrid	
Goodness-of-fit tests for multiplicative models with dependent data	29
Vogel Silvia	
Universal confidence sets	30
Wermuth Nanny	
Markov equivalences of regression graphs	31
Winter Anita	
Brownian motion on real trees	32
Zakoian Jean-Michel	
Reparameterizations in GARCH models with applications to optimal prediction and more efficient QML estimation	33
25 years of the L1 density estimation	35
Berlinet Alain	
Selection rules based on divergences	36
Biau Gerard	
Statistical analysis of k -nearest neighbor collaborative recommendation	37
Deheuvels Paul	
One bootstrap suffices to generate uniform bounds in functional estimation	38
Devroye Luc	
The Hungarian connection	39
Eggermont Paul	
Consistent estimation in deconvolution problems	40
Gretton Arthur Lindsey	
Consistent nonparametric tests of independence: L_1 , log-likelihood and kernel	41
Györfi László	
Open problems in L_1 density estimation	42

Krzyżak Adam	
Cencov comments on the L_1 book - 20 years perspective	43
Lugosi Gabor	
Combinatorial testing problems	44
Oliveira Paulo Eduardo	
Estimating Radon-Nikodym derivatives	45
Tsybakov Alexandre	
Estimation of high-dimensional low rank matrices	46
van der Meulen Edward	
Minimum distance parameter estimates derived from nonparametric distribu- tion estimates	47
Session in memory of Igor Vajda	49
Berlinet Alain	
A few words on my cooperation with Igor Vajda	50
Györfi László	
f-divergences on partitions	51
Hobza Tomáš	
Robust median estimator for generalized linear models with binary responses	52
Liese Friedrich	
The information of statistical models	53
Stummer Wolfgang	
Some new goodness-of-fit techniques	54
Contributed Talks	55
Aghayeva Charkaz	
Stochastic optimal control problem of switching system with lag	56
Antoch Jarmír	
Computational issues in linear regression with interval data	57
Ata Nihal	
Estimating survival functions for discrete frailty models based on the com- pound Poisson process	58
Backhausz Ágnes Mariann	
A random model of publication activity	59
Barunik Jozef	
Monte Carlo based tail exponent estimator	60
Batsidis Apostolos	
Errors in discrimination of dimensional coherent elliptic random field obser- vations	61
Beneš Viktor	
Random marked sets and weighted random measures	62

Benková Markéta	
Semi-Markov model of credit ratings migration	63
Beran Jan	
Spline regression, fractional processes, errors-in-variables and calcium imaging data	64
Božek Pavel	
Asymptotic properties and numerical comparison of spacings-based power divergence statistics	65
Bramati Maria Caterina	
Robust Hidioglou-Lavallée stratified sampling strategy	66
Branda Martin	
Equivalence between formulations of stochastic programming problems	67
Cai Juan Juan	
Estimation of extreme risk regions under multivariate regular variation	68
Chen Michael	
Scenario generation for stochastic problems via the sparse grid method	69
Čížek Pavel	
Globally robust estimation of fixed-effects panel-data models	70
Cruz-Suárez Hugo	
Discounted Markov decision processes: a version of the Euler equation applied to a consumption and investment model	71
Csiszár Villő	
EM algorithms for Thurstonian and Bradley-Terry-type random permutation models	72
Dermoune Azzouz	
Mean-variance portfolio optimization and Monte-Carlo method	73
Dienstbier Jan	
Extremal properties of the quantile sensitive regression methods	74
Doehler Sebastian	
Validation of credit default probabilities via multiple testing procedures . . .	75
Dostál Petr	
Portfolio optimization with transaction costs in the long run	76
Dupačová Jitka	
Stability for minimax stochastic programs	77
Fabián Zdeněk	
A new statistical tool: Scalar score	78
Fazekas Istvan	
Merging to semistable processes	79
Ferger Dietmar	
Argmin-theorems for convex stochastic processes with applications in statistics	80
Fernandes Elisabete	
A Penetrance Model for QTL Mapping	81

Frýdlová Iva	
Performances of modified power divergence estimators in normal models . . .	82
Ganatsiou Chrysoula	
On random walks with absorbing barriers (representations by circuits and weights)	83
Gawarecki Leszek	
On the existence of weak variational solutions to stochastic differential equations	84
Ghosh Sucharita	
On the hyperbolic decay rates of species numbers in stationary landscapes . .	85
Gordienko Evgueni	
Characterization of optimal policies in a general stopping problem and stability estimating	86
Gordin Mikhail	
An application of multiparameter martingale approximation	87
Hoseinzadeh Ali Reza	
Preference ordering of random gains via expected utility	88
Houda Michal	
Weak dependence in stability of stochastic programming problems	89
Ispány Márton	
Asymptotic behavior of unstable INAR(p) processes	90
Içen Duygu	
Group sequential test for fuzzy hypothesis testing	91
Janeček Karel	
Optimal control for fund investments	92
Jonáš Petr	
Robust estimation of the vector autoregressive model	93
Juríček Jozef	
Maximization of information divergence from the hierarchical models	94
Kavalieris Laimonis	
Estimating the number of breaks in a time series	95
Kaňková Vlasta	
A note on dependent data in stochastic optimization	96
Kempa Wojciech Michal	
On main characteristics of the $M/M/1/N$ queue with single and batch arrivals and the queue size controlled by AQM algorithms	97
Kim Jaehee	
A bayesian regime-switching time series model	98
Klicnarová Jana	
On martingale approximations	99
Knight Keith	
On the asymptotic distribution of the Chebyshev estimator in linear regression	100
Kratz Marie	
An extreme value theory approach for the early detection of time clusters with application to the surveillance of Salmonella	101

Lachout Petr	
Approximate optimal solutions dependent on a parameter	102
Lebovits Joachim	
Stochastic integration with respect to the multi-fractional Brownian motion .	103
Liebscher Eckhard	
A universal selection method for regression models and applications to ANOVA	104
Liski Erkki P.	
<i>NML</i> model selection in regression under data constraints	105
Liška Roman	
The use of biostatistics for <i>in vitro</i> toxicological studies: an experience from the development, evaluation and validation of alternative methods	106
Lu Tsui-Shan	
Multivariate outcome dependent sampling designs and inferences	107
Maciak Matúš	
M-smoothers in testing and estimating with dependent random errors	108
Marek Tomáš	
Algorithms of minimum divergence adaptation in the discrete 2-D case	109
Matúš František	
On conditional independence and log-convexity	110
Montes-de-Oca Raul	
A version of Berge's minimum theorem for discounted Markov decision processes	111
Nefedova Julia	
On the accuracy of the normal approximation to Poisson random sums	112
Neslehova Johanna	
Goodness-of-fit tests for bivariate extreme-value copulas	113
Niaparast Mehrdad	
On D-efficiency for a Poisson regression model with random intercept	114
Nyquist Hans	
Optimal allocation for comparing treatment effects	115
Omelka Marek	
Nonparametric estimation of conditional copulas	116
Pawlas Zbyněk	
Estimation of summary characteristics from replicated spatial point processes	117
Pešta Michal	
Asymptotics and bootstrapping in errors-in-variables model with dependent errors	118
Prášková Zuzana	
L_1 monitoring regression models	119
Rodrigues Eliane R.	
Some bivariate stochastic volatility models applied to ozone data from Mexico City	120
Sabelnikov Vladimir	
Application of stochastic PDE's for solving joint velocity-scalar PDF equation in turbulent reacting flows: numerical aspects and validation	121

Saenko Viacheslav	
Evaluation of the mean square error of parameters estimate of stable laws . . .	122
Sarda Pascal	
High dimensional regression analysis: variable selection and factor models . . .	123
Schell Dieter	
On robust tail index estimation	124
Schmid Friedrich	
Estimating multivariate extensions of Kendall's tau	125
Shevtsova Irina	
On the exactness of the Berry–Esseen–Katz inequality	126
Shmerling Efraim	
Simple approximation to generalized geometric distribution	127
Shokirov Bobosharif K.	
On a problem connected with mixture parameter estimation	128
Shumeyko Yevgen	
On testing for singularities under strongly dependent residuals	129
Sladký Karel	
Risk-sensitive average optimality in Markov decision chains	130
Šmíd Martin	
A stochastic model of a limit order book: verification and estimation	131
Somorčík Ján	
Affine equivariant spatial median and its use in multi-sample location tests .	132
Steinbach Marc	
Parallel tree-sparse algorithms for multistage stochastic NLP	133
Steinebach Josef G.	
Asymptotics for increments of stopped renewal processes	134
van der Meulen Edward	
Limit theorems and asymptotic equivalence for a class of spacings-based ϕ -disparity statistics	135
Van Es Bert	
Two dimensional uniform kernel deconvolution	136
Volf Petr	
On selection of model for abrupt change of hazard rate	137
Voss-Boehme Anja	
Interacting particle systems in developmental biology	138
Víšek Jan Ámos	
Least weighted squares with constraints	139
Wang Weining	
Normalizing temperature risk	140
Wywiał Janusz	
Limit distribution of Horvitz-Thompson estimator under Poisson sampling design	141
Wyłupek Grzegorz	
Two-sample test against one-sided alternatives	142

Yaghoobi Avval Riabi Mehdi	
Inequality curves via maximum Gini-Simpson index of diversity	143
Yapakci Goknur	
An application on reliability of (n, f, k) :F system	144
Zografos Konstantinos	
On classes of distributions introduced by double transformations of random variables	145
Posters	147
Bílková Diana	
Development of income distributions of households in the Czech Republic since 1992	148
Chochola Ondrej	
Sequential monitoring for structural changes in regression quantiles	149
Dermitzakis Vaios	
Asymptotics for the moments of the time to ruin	150
Dudek Anna	
Bootstrap algorithm for counting processes	151
Dvořák Marek	
Detecting a change in stationary VAR models	152
Fajfrová Lucie	
Generalised zero range process in the sense of multiple jumps	153
Garcia-Soidan Pilar	
Global measures of deviations of variogram estimators	154
Graczyk Malgorzata	
A-optimal biased spring balance weighing design	155
Graczyk Malgorzata	
Estimation in singular spring balance weighing design with correlated errors	156
Horáček Martin	
Estimating the Bayes decision error using generalized entropies	157
Madurkayová Barbora	
Ratio type statistics for detection of changes in mean – two different approaches	158
Masala Giovanni	
A phase type survival tree to model disease progression for HIV affected patients	159
Medina Juan Miguel	
Convergence in mean of some random wavelet series	160
Novák Petr	
Goodness-of-fit tests for the AFT model based on martingale residuals	161
Picek Jan	
Homogeneity tests based on multivariate L-moments for extreme precipitation events	162
Vaníček Karel	
3-dimensional dynamic copulas - global economy dependency evidence	163