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USEFUL INFORMATION

Conference secretariat +370 682 28647

Police / Ambulance / Fire 112

Taxi +370 5 2 000820

Registration opening hours:

16:00-19:00 | July 1, 2018

7:30-18:00 | July 2, 2018

8:00-18:00 | July 3, 2018

8:00-13:45 | July 4, 2018

8:00-18:00 | July 5, 2018

8:00-12:30 | July 6, 2018

VENUES

Conference venue

Life Sciences Center

Saulėtekio av. 7, Vilnius

Welcome reception

Life Sciences Center

Saulėtekio av. 7, Vilnius

19:00 | July 2, 2018

Badge required for entering the venue.

Conference dinner

Belmontas Entertainment and Recreation Centre

Belmonto str. 17, Vilnius

19:00 | July 4, 2018

Badge required for entering the venue.

The timetable of busses will be provided at the Hospitality desk.

ORGANIZATION

Vilnius University
Lithuanian Mathematical Society
Institute of Mathematical Statistics

CHAIRMEN OF ORGANIZING COMMITTEE

Remigijus Leipus (Vilnius University)
Erwin Bolthausen (Universität Zürich)

ORGANIZING COMMITTEE

Mindaugas Bloznelis (Vilnius University)
Julius Damarackas (Vilnius University)
Kęstutis Kubilius (Vilnius University)
Valentas Kurauskas (Vilnius University)
Eugenijus Manstavičius (Vilnius University)
Martynas Manstavičius (Vilnius University)
Jurgita Markevičiūtė (Vilnius University)
Kazimieras Padvelskis (Vilnius Gediminas Technical University)
Vytautė Pilipauskaitė (Vilnius University)
Aleksandras Plikusas (Vilnius University)
Alfredas Račkauskas (Vilnius University)
Gediminas Stepanauskas (Vilnius University)
Juozas Vaicenavičius (Uppsala University)

CHAIRMEN OF PROGRAM COMMITTEE

Peter Bühlmann (ETH Zürich)

Vygantas Paulauskas (Vilnius University)

PROGRAM COMMITTEE

Sourav Chatterjee (Stanford University)

Mathias Drton (University of Washington)

Alice Guionnet (ENS Lyon and MIT)

Eugenijus Manstavičius (Vilnius University)

Michael Newton (University of Wisconsin-Madison)

Rimas Norvaiša (Vilnius University)

Vladas Pipiras (NCU Chapel Hill)

Alfredas Račkauskas (Vilnius University)

Judith Rousseau (Universite Paris Dauphine)

Richard Samworth (Cambridge UK)

Vladas Sidoravičius (Courant institute of Mathematical Sciences,
New York and NYU Shanghai)

PLENARY SPEAKERS

Wald lectures: **Luc Devroye** (School of Computer Science of McGill University, Canada)

Le Cam lecture: **Ruth Williams** (University of California, USA)

Neyman lecture: **Peter Bühlmann** (Seminar for Statistics, ETH Zurich, Switzerland)

Schramm lecture: **Yuval Peres** (Microsoft Research, USA)

Medallion lecture: **Jean Bertoin** (Institute of Mathematics, University of Zurich, Switzerland)

Medallion lecture: **Svante Janson** (Uppsala University, Sweden)

Medallion lecture: **Thomas Mikosch** (University of Copenhagen, Denmark)

Medallion lecture: **Sonia Petrone** (Bocconi University, Italy)

Medallion lecture: **Allan Sly** (Princeton University, USA)

Medallion lecture: **Richard Samworth** (University of Cambridge, UK)

Vilnius lecture: **Liudas Giraitis** (Queen Mary University of London, UK)



Monday, July 2

7.30-8.30 Registration

**Room R106
Opening**

8.30-9.00

**Room R106
Wald Lecture**

Chair: Lancelot James (Hong Kong University of Science and Technology)

9.00-10.15 **Luc Devroye** (School of Computer Science of McGill University in Montreal)
"Wald memorial lecture I"

10.15-10.45 Coffee break

**Room R104
IS1 Statistics for the electronic health record**
Organizer and Chair: Tianxi Cai (Harvard University)

- 10.45-11.20 **Jennifer A. Sinnott** (Ohio State University) "Genetic association testing with imperfect phenotypes derived from electronic health records"
- 11.20-11.55 **Rebecca A. Hubbard** (University of Pennsylvania) "Addressing complex patterns of missing data and measurement error in EHR-based research"
- 11.55-12.30 **Tianxi Cai** (Harvard University) "Risk prediction with imperfect outcome information from EMR"

**Room R101
IS9 Functional data analysis**
Organizer: Hans-Georg Müller (University of California, Santa Barbara)
Chair: Donatello Telesca (University of California, Los Angeles)

- 10.45-11.20 **Aurore Delaigle** (University of Melbourne) "Estimating a covariance function from fragments of functional data"
- 11.20-11.55 **Victor Panaretos** (Swiss Federal Institute of Technology in Lausanne) "Procrustes metrics on covariance operators and optimal coupling of Gaussian processes"
- 11.55-12.30 **Alexander Petersen** (University of California, Santa Barbara) "Fréchet regression and Wasserstein covariance for random density data"

**Room R102
IS21 Statistics for spatial and spatio-temporal processes**
Organizer and Chair: Tilmann Gneiting (Heidelberg Institute for Theoretical Studies)

- 10.45-11.20 **William Kleiber** (University of Colorado at Boulder) "Methods and theory for large multivariate spatial processes"
- 11.20-11.55 **Andrew Zammit-Mangion** (University of Wollongong) "Sparse approximate inference for spatio-temporal point process models with application to armed conflict"
- 11.55-12.30 **Eardi Lila** (University of Cambridge) "Statistical analysis of functional data and covariance operators in linear inverse problems"

Room R106

IS24 Editors' pick from the Annals of Statistics

Organizers: *Edward George* (Wharton University of Pennsylvania),

Tailen Hsing (University of Michigan)

Chair: *Peter Bühlmann* (ETH Zurich)

- 10.45-11.20 *Markus Bibinger* (Marburg University) "Nonparametric change-point analysis of volatility"
- 11.20-11.55 *Andrea Montanari* (Stanford University) "How well do local algorithms solve semidefinite programs?"
- 11.55-12.30 *Axel Munk* (University of Gottingen) "Statistical blind source separation"

Room R105

IP1 Self-interacting Markov Processes

Organizer and Chair: *Pierre Tarrés* (Paris Dauphine University)

- 10.45-11.20 *Franz Merkl* (LMU Munich) "Convergence of vertex-reinforced jump processes to an extension of the supersymmetric hyperbolic nonlinear sigma-model"
- 11.20-11.55 *Titus Lupu* (ETH Zurich) "Fine mesh limit of the VRJP in 1D and Bass-Burdzy flow"

Room R108

IP2 Growth processes

Organizer and Chair: *Vladas Sidoravičius* (CIMS, New York and NYU Shanghai)

- 10.45-11.20 *Alexandre Stauffer* (Bath University) "Multi-particle diffusion limited aggregation"
- 11.20-11.55 *Omer Angel* (University of British Columbia) "Excited martingales"
- 11.55-12.30 *Zhan Shi* (Paris 7 – Jussieu) "The Derrida–Retaux conjecture on recursive models"

Room R201

IP26 Stochastic modeling for ecology and evolution

Organizer and Chair: *Sylvie Méléard* (Ecole Polytechnique)

- 10.45-11.20 *Chi Viet Tran* (Lille University of Science and Technology) "Stochastic dynamics of a population of microorganisms with competition and horizontal transfers"
- 11.20-11.55 *Charline Smadi* (Irstea) "Crossing a fitness valley as a metastable transition in a stochastic population model"
- 11.55-12.30 *Anton Wakolbinger* (Goethe University Frankfurt) "Balancing selection, reinfection and host replacement in a hierarchical host–parasite model"

Room R202

IP4 Value distribution of arithmetic functions

Organizer and Chair: *Eugenijus Manstavičius* (Vilnius University)

- 10.45-11.20 *Karl-Heinz Indlekofer* (Paderborn University) "On the uniform distribution and the uniform summability of additive and multiplicative functions"
- 11.20-11.55 *Eugenijus Manstavičius* (Vilnius University) "Probabilistic number theory on random permutations"

Room R206

CP2 General Probability (contributed talks submitted to IP6 + others)

Chair: *Vydas Čekanavičius* (Vilnius University)

- 10.45-11.05 *Adrien Saumard* (Universite Bretagne Loire) "Weighted Poincaré and concentration inequalities related to the behavior of the Stein kernel in dimension one"
11.05-11.25 *Martin Raič* (University of Ljubljana) "A central limit theorem in high dimensions"
11.25-11.45 *Idir Arab* (University of Coimbra) "On stochastic orders with applications"
11.45-12.05 *Marijus Radavičius* (Vilnius University) "Locally-tight Hoeffding inequality"
12.05-12.25 *Vydas Čekanavičius* (Vilnius University) "On large deviations for sums of discrete m-dependent random variables"

Room R207

CP4A Graphs, Networks, Trees, Algorithms

(contributed talks submitted to IP8 + other)

Chair: *Dainius Dzindzalieta* (Vilnius University)

- 10.45-11.05 *Jordan Franks* (University of Jyväskylä) "Ordering exact Markov chain Monte Carlo algorithms that use an approximation"
11.05-11.25 *Tomas Juškevičius* (Vilnius University) "Littlewood–Offord type inequalities in groups"
11.25-11.45 *Christoph Koch* (University of Oxford) "On the number of arithmetic progressions in sparse random sets"
11.45-12.05 *Dainius Dzindzalieta* (Vilnius University) "Half-spaces with influential variable"

12.30-13.45 Lunch

Room R106

Medallion Lecture 1

Chair: *Natesh Pillai* (Harvard University)

- 13.45-14.45 *Sonia Petrone* (Department of Decision Sciences, Bocconi University) "Bayesian predictive learning beyond exchangeability"

Room R102

IS5 Graphical models

Organizer: *Robin Evans* (University of Oxford)

Chair: *Shaowei Lin* (Singapore University of Technology and Design)

- 13.45-14.20 *Kayvan Sadeghi* (University of Cambridge) "Algorithms for testing faithfulness of probability distributions and graphs"
14.20-14.55 *Caroline Uhler* (Massachusetts Institute of Technology) "Learning causal graphs from observational and interventional data"
14.55-15.30 *Piotr Zwiernik* (Pompeu Fabra University) "Totally positive exponential families, graphical models, and convex optimization"

Room R101

IS6 High-dimensional statistical inference

Organizer and Chair: Cun-Hui Zhang (Rutgers University)

- 13.45-14.20 **Ming Yuan** (University of Wisconsin-Madison) "On the sample complexity for approximating high dimensional functions of few variables"
- 14.20-14.55 **Mladen Kolar** (University of Chicago) "Estimation and inference for differential networks"
- 14.55-15.30 **Stefan Wager** (Stanford University) "Bias-aware confidence intervals for empirical Bayes estimation"

Room R104

IS17 Nonparametric inference under shape constraints

Organizer and Chair: Cecile Durot (Paris Nanterre University)

- 13.45-14.20 **Fadoua Balabdaoui** (Paris Dauphine University and ETH Zurich) "The Hodges-Lehmann estimator in a location mixture model: Is asymptotic normality good enough?"
- 14.20-14.55 **Kim Hendrickx** (Hasselt University) "The maximum likelihood estimator in the current status model"
- 14.55-15.30 **Bodhisattva Sen** (Columbia University) "Adaptive confidence bands for shape-restricted regression in multidimension"

Room R105

IS28 Statistical problems in astronomy

Organizer: Jessi Cisewski (Yale University)
Chair: Gwedolyn Eadie (University of Washington)

- 13.45-14.20 **Yen-Chi Chen** (University of Washington) "Analyzing cosmic webs using geometric approaches"
- 14.20-14.55 **Alessandra R. Brazzale** (University of Padova) "Mining extra-galactic sources: Lessons learnt from the analysis of the Fermi LAT data"
- 14.55-15.30 **Gwedolyn Eadie** (University of Washington) "Spectral analysis of stellar time series"

Room R108

IP5 Random permutations and partitions

Organizer and Chair: Dan Romik (University of California, Davis)

- 13.45-14.20 **Ron Peled** (Tel Aviv University) "The cycle structure of random Euclidean permutations"
- 14.20-14.55 **Erik Slivken** (University of California, Davis) "Pattern-avoiding permutations and Dyson Brownian motion"
- 14.55-15.30 **Piotr Sniady** (Polish Academy of Sciences) "Dynamics behind random partitions and random permutations"

Room R201
IP31 Rough paths

Organizer and Chair: Rimas Norvaiša (Vilnius University)

- 13.45-14.20 **Antoine Lejay** (University of Lorraine) "Sensitivity of rough differential equations"
14.20-14.55 **Peter Imkeller** (Humboldt University of Berlin) "On the Hausdorff dimension of a very rough Weierstrass curve whose components are not controlled"
14.55-15.30 **Ilya Chevyrev** (University of Oxford) "Rough differential equations with discontinuous drivers"

Room R202
IP3 Loop ensembles, loop soups, and related topics

Organizer: Wendelin Werner (Swiss Federal Institute of Technology)

Chair: Jean Bertoin (University Of Zurich)

- 13.45-14.20 **Juhan Aru** (ETH Zurich) "The excursion decomposition of the 2D continuum Gaussian free field"
14.20-14.55 **Nina Holden** (Massachusetts Institute of Technology) "Scaling limits of percolated random planar maps"
14.55-15.30 **Marcin Lis** (University of Cambridge) "Spin systems from loop soups"

Room R206
CP1A General Stochastic Processes

(contributed talks submitted to IP2 + IP20)

Chair: Maria Eulalia Vares (Federal University of Rio de Janeiro)

- 13.45-14.05 **Vladimir Fomichov** (National Academy of Sciences of Ukraine) "Concentration of mass in stochastic flows"
14.05-14.25 **Gokhan Yildirim** (Bilkent University) "Directed polymers on a disordered tree with a defect subtree"
14.25-14.45 **Vitalii Makogin** (Ulm University) "Limit theorems for volumes of excursion sets of subordinated Gaussian random fields"
14.45-15.05 **Maria Eulalia Vares** (Federal University of Rio de Janeiro) "Contact process under renewals"

Room R208
CP1B General Stochastic Processes

(contributed talks submitted to IP21 + IP22)

Chair: Mark M. Meerschaert (Michigan State University)

- 13.45-14.05 **Sébastien Fries** (Paris – Saclay University) "Conditional moments of anticipative alpha-stable Markov processes"
14.05-14.25 **Rúben Azevedo de Sousa** (University of Porto) "Lévy processes with respect to the index Whittaker convolution"
14.25-14.45 **Peter Kern** (Heinrich-Heine-University Düsseldorf) "Semi-fractional diffusion equations"

Monday, July 2

14.45-15.05 *Laura Sacerdote* (University of Torino) "A sharp bound on the expected number of upcrossings of an L_2 -bounded martingale"

Room R207

CP3 Value distribution of arithmetic functions

(contributed talks submitted to IP4 + Number Theory)

Chair: Algirdas Mačiulis (Vilnius University)

13.45-14.05 *Paweł J. Szablowski* (Warsaw University of Technology) "On three-dimensional multivariate version of q-Normal distribution and probabilistic interpretations of Askey-Wilson, Al-Salam-Chihara and q-ultraspherical polynomials"

14.05-14.25 *Antanas Laurinčikas* (Vilnius University) "The Gram points and universality"

14.25-14.45 *Algirdas Mačiulis* (Vilnius University) "Beta distribution and generalized divisor function"

15.30-16.00 Coffee break

Room R106

Le Cam Lecture

Chair: David Gamarnik (Massachusetts Institute of Technology)

16.00-17.15 *Ruth Williams* (University of California) "Stochastic networks: bottlenecks, entrainment and reflection"

Room R106

IMS Presidential address

17.15-19.00

19.00

Welcome Reception jointly organized with IMS

Tuesday, July 3

08.00-09.00 Registration

Room 106
Neyman lecture

Chair: Arnoldo Frigessi (University of Oslo)

9.00-10.15 *Peter Bühlmann* (ETH Zurich) "Invariance, causality and novel robustness"

10.15-10.45 Coffee break

Room R106
IS4 Inference for high dimensional models
Organizer: Harrison Zhou (Yale University)
Chair: Richard Samworth (University of Cambridge)

10.45-11.20 *Zongming Ma* (University of Pennsylvania) "Local asymptotic normality in some spiked random matrix models"

11.20-11.55 *Alexandre Tsybakov* (Pierre and Marie Curie University) "Adaptive estimation of functionals under sparsity"

11.55-12.30 *Yihong Wu* (Yale University) "Statistical and computational limits for sparse matrix detection"

Room R104
IS8 Causal inference
Organizer and Chair: Marloes Maathuis (ETH Zurich)

10.45-11.20 *Peng Ding* (University of California) "Asymptotic theory of rerandomization in treatment-control experiments"

11.20-11.55 *Marloes Maathuis* (ETH Zurich) "Graphical characterization of optimal adjustment sets"

11.55-12.30 *Edward H. Kennedy* (Carnegie Mellon University) "Nonparametric causal effects based on incremental propensity score interventions"

Room R102
IS32 Statistical modeling of self-exciting point processes
Organizer and Chair: Rainer von Sachs (Catholic University of Louvain)

10.45-11.20 *Emmanuel Bacry* (Ecole Polytechnique) "Estimation of Hawkes processes. Application to finance"

11.20-11.55 *Francois Roueff* (Paris Institute of Technology) "Time frequency analysis of locally stationary Hawkes processes"

11.55-12.30 *Paul Embrechts* (ETH Zurich) "Hawkes graphs: The analysis of large multitype event streams"

Room R403

ICIAM2 Stochastic models in neuroscience

Organizer and Chair: Michèle Thieullen (Pierre and Marie Curie University)

- 10.45-11.20 **Reinhard Höpfner** (Johannes-Gutenberg University) "On stochastic Hodgkin-Huxley models"
- 11.20-11.55 **Etienne Tanre** (INRIA Sophia Antipolis) "On a toy network of neurons interacting through nonlinear dendritic compartments"
- 11.55-12.30 **Michèle Thieullen** (Pierre and Marie Curie University) "Piecewise deterministic Markov processes models of a neuron. General description and exact simulation of the spiking times"

Room R105

IP8 Algorithms and randomness

Organizer and Chair: Ralph Neininger (Goethe University Frankfurt)

- 10.45-11.20 **Hsien-Kuei Hwang** (Academia Sinica) "An asymptotic distribution theory for Eulerian recurrences with applications"
- 11.20-11.55 **Henning Sulzbach** (University of Birmingham) "The profile of random trees"
- 11.55-12.30 **Louigi Addario-Berry** (Mc Gill University) "Assumptionless height bounds for random trees"

Room R108

IP14 Limit theorems with stable limits

Organizer and Chair: Adam Jakubowski (Nicolaus Copernicus University)

- 10.45-11.20 **Vygantas Paulauskas** (Vilnius University) "On dependence, memory, and limit theorems for random fields"
- 11.20-11.55 **Paul Doukhan** (University of Cergy-Pontoise) "Discrete-time trawl processes"
- 11.55-12.30 **Adam Jakubowski** (Nicolaus Copernicus University) "Stable limits for Markov chains via the Principle of Conditioning"

Room R201

IP18 Financial mathematics

Organizer and Chair: Yuliya Mishura (Taras Shevchenko National University of Kiev)

- 10.45-11.20 **Lukasz Stettner** (Polish Academy of Sciences) "Construction of multidimensional shadow price for discrete time markets"
- 11.20-11.55 **Alexander Gushchin** (Steklov Mathematical Institute) "Single jump martingales and the Skorokhod embedding problem, with applications in finance"
- 11.55-12.30 **Yuliya Mishura** (Taras Shevchenko National University of Kyiv) "Option pricing with fractional stochastic volatility and discontinuous payoff function of polynomial growth"

Room R202

IP11 Random matrices: applications to statistics

Organizer: *Ramon van Handel* (Princeton University)

Chair: *Pierre Youssef* (University Paris – Diderot)

- 10.45-11.20 *Rafał Łatała* (University of Warsaw) "Spectral norm of inhomogenous random matrices"
- 11.20-11.55 *Marc Lelarge* (Research University Paris) "Non-backtracking matrix for community detection"
- 11.55-12.30 *Pierre Youssef* (University Paris–Diderot) "Spectrum of random regular graphs"

Room R101

IP13 Random trees and random planar maps

Organizer and Chair: *Gregory Miermont* (ENS Lyon)

- 10.45-11.20 *Timothy Budd* (Radboud University Nijmegen) "Nesting of loops on random maps versus winding of walks"
- 11.20-11.55 *Tom Hutchcroft* (University of British Columbia) "Geometric and spectral properties of causal maps"

Room R208

CP1C General Stochastic Processes

(contributed talks submitted to IP1 + IP10 + others)

Chair: *Tal Orenshtein* (HU and TU Berlin)

- 10.45-11.05 *Georgii Riabov* (National Academy of Sciences of Ukraine) "Coalescing stochastic flows on \mathbf{R} "
- 11.05-11.25 *Vladislav Kargin* (Binghamton University) "A 3D Ginibre point field"
- 11.25-11.45 *Tal Orenshtein* (HU and TU Berlin) "Critical wetting models in 1+1 dimensions"

Room R207

CP14 Rough paths and Game-theoretical probability

(contributed talks submitted to IP31 + IP16 + other)

Chair: *Rimas Norvaiša* (Vilnius University)

- 10.45-11.05 *Julien Hamonier* (University of Lille) "A new multifractional process with random exponent"
- 11.05-11.25 *Šarūnas Dirmeikis* (Vilnius University) "Henstock–Kurzweil product integral"
- 11.25-11.45 *Kristoffer Lindensjö* (Stockholm University) "Time-inconsistent stopping problems"
- 11.45-12.05 *Rimas Norvaiša* (Vilnius University) "Convergence in law of partial sums of linear processes in p -variation norm"

12.30-13.45 Lunch

Room R106
Medallion Lecture 2

Chair: Vadas Sidoravičius (CIMS, New York and NYU Shanghai)

- 13.45-14.45 *Jean Bertoin* (Institute of Mathematics, University of Zurich) "Growth-fragmentation processes"

Room R102
IS10 Statistical inference for infinite dimensional data

Organizer and Chair: Alfredas Račkauskas (Vilnius University)

- 13.45-14.20 *Herve Cardot* (University of Burgundy) "Robust statistics for streaming data in Hilbert spaces"
- 14.20-14.55 *Vladimir V. Uljanov* (Lomonosov Moscow State University) "Large ball probabilities in statistical inference"
- 14.55-15.30 *Charles Suquet* (Lille University of Science and Technology) "Testing changes of infinite-dimensional parameters"

Room R104
IS13 Extreme value statistics

Organizer and Chair: John Einmahl (Tilburg University)

- 13.45-14.20 *Ana Ferreira* (Instituto Superior Técnico, University of Lisbon) "Estimating and testing space-time trends in extremes"
- 14.20-14.55 *Claudia Klüppelberg* (Technical University of Munich) "Semiparametric estimation of space-time extremes"
- 14.55-15.30 *Anthony Davison* (Swiss Federal Institute of Technology in Lausanne) "Generalized peaks-over-threshold modelling"

Room R101
IS19 High dimensional data analysis

Organizer and Chair: Ming Yuan (Columbia University)

- 13.45-14.20 *Yang Feng* (Columbia University) "Large-scale model selection with misspecification"
- 14.20-14.55 *Liza Levina* (University of Michigan, Ann Arbor) "Matrix completion in network analysis"
- 14.55-15.30 *Cun-Hui Zhang* (Rutgers University, The State University of New Jersey) "Low rank tensor completion from noisy entries"

Room R105
IS7 Asymptotic analysis of Bayesian methods
Organizer and Chair: Judith Rousseau (Paris Dauphine University)

- 13.45-14.20 *Anirban Bhattacharya* (Texas A&M University) TBA

Tuesday, July 3

- 14.20-14.55 *Ismael Castillo* (Pierre and Marie Curie University) "Inference via spike-and-slab posterior distributions"
14.55-15.30 *Stephanie van der Pas* (Leiden University) "Posterior concentration for Bayesian regression trees and their ensembles"

Room R108

IP15 Empirical processes with applications to statistics

Organizer and Chair: *Jon Wellner* (University of Washington, Seattle)

- 13.45-14.20 *Vladimir Koltchinskii* (Georgia Institute of Technology) "Efficient estimation of smooth functionals of covariance and other high-dimensional parameters"
14.20-14.55 *Radoslaw Adamczak* (Polish Academy of Sciences and University of Warsaw) "On the sample complexity of the Er-SpUD algorithm for learning sparsely used dictionaries"
14.55-15.30 *Jon Wellner* (University of Washington, Seattle) "New multiplier inequalities"

Room R201

CP8A Financial mathematics

(contributed talks submitted to IP18)

Chair: *Vigirdas Mackevičius* (Vilnius University)

- 13.45-14.05 *Anton Yurchenko-Tytarenko* (Taras Shevchenko National University of Kyiv) "Fractional version of Cox–Ingersoll–Ross process: a new approach"
14.05-14.25 *Gabrielė Mongirdaitė* (Vilnius University) "On backward Kolmogorov equation related to CIR process"
14.25-14.45 *Gytenis Lileika* (Vilnius University) "Weak approximation of the CIR process by discrete random variables"

Room R202

CP5A Limit theorems with stable limits

(contributed talks submitted to IP14)

Chair: *Remigijus Leipus* (Vilnius University)

- 13.45-14.05 *Lothar Heinrich* (University of Augsburg) "Rates in local limit theorems for sums of partial quotients of continued fractions"
14.05-14.25 *Toshio Nakata* (University of Teacher Education Fukuoka) "Laws of large numbers for independent Pareto random variables with infinite mean"
14.25-14.45 *Sebastian Schwinn* (Technical University of Darmstadt) "Scaling limits for a random balls model"
14.45-15.05 *Vytautė Pilipauskaitė* (Aarhus University) "Sample covariances of random-coefficient AR(1) processes"

15.30-16.00 Coffee break

16.00-17.45 **Poster sessions (Statistics)**

Room R403

IP12 Spin glasses

Organizer: Dmitry Panchenko (University of Toronto)

Chair: David Gamarnik (Massachusetts Institute of Technology)

- 16.00-16.35 **Leo Miolane** (Research University Paris) „Fundamental limits of symmetric low-rank matrix estimation“
- 16.35-17.10 **David Gamarnik** (Massachusetts Institute of Technology) “Instructions for the preparation of an abstract in LaTeX”
- 17.10-17.45 **Antonio Auffinger** (Northwestern University) TBA

Room R102

IP29 Stochastic differential equations

Organizer and Chair: Kęstutis Kubilius (Vilnius University)

- 16.00-16.35 **Alexander Yu. Veretennikov** (University of Leeds) “On solutions of McKean--Vlasov stochastic differential equations”
- 16.35-17.10 **Etienne Pardoux** (Aix-Marseille University) “Large deviations for Poisson driven SDEs”
- 17.10-17.45 **Mikhail Urusov** (University of Duisburg-Essen) “Markov chain approximation for irregular SDEs and continuous strong Markov processes”

Room R101

IP17 Insurance mathematics

Organizer and Chair: Paul Embrechts (ETH Zurich)

- 16.00-16.35 **Richard Verrall** (University of London) “Claims reserving based on Poisson models with partial information”
- 16.35-17.10 **Hanspeter Schmidli** (University of Cologne) “Capital injections and dividends with tax”
- 17.10-17.45 **Gareth Peters** (University College London) “Explicit solutions to correlation matrix completion problems, with an application to risk management and insurance”

Room R105

IP10 Random matrices

Organizer and Chair: Friedrich Götze (Bielefeld University)

- 16.00-16.35 **Holger Kösters** (The University of Rostock) “Singular value and eigenvalue densities of products of random matrices”
- 16.35-17.10 **Alexey Naumov** (Skoltech Institute of Science and Technology) “On local laws for non-Hermitian random matrices and their products”
- 17.10-17.45 **Torben Krüger** (Bonn University) “Universal singularities in random matrix theory”

Room R104

IP9 Random graphs and complex networks

Organizer and Chair: Remco van der Hofstad (Eindhoven University of Technology)

- 16.00-16.35 **Christina Goldschmidt** (Oxford University) “Distributional properties of stable graphs”
- 16.35-17.10 **Justin Salez** (Paris Diderot University) “Cutoff for the mean-field zero-range process”

- 17.10-17.45 *Remco van der Hofstad* (Eindhoven University of Technology) "Citation networks as a window to science: A case study"

Room R108

CP5B Limit theorems with stable limits

(contributed talks submitted to IP14)

Chair: *John P. Nolan* (American University)

- 16.00-16.20 *Vytas Zacharovas* (Vilnius University) "The estimate of χ^2 distance between binomial and generalized binomial distributions"
- 16.20-16.40 *Thomas Kaijser* (Linköping University) "On the uniqueness of Blackwell's measure"
- 16.40-17.00 *Julius Damarackas* (Vilnius University) "Some remarks on scaling transition in limit theorems for random fields"
- 17.00-17.20 *John Nolan* (American University) "Principal component analysis for heavy-tailed data"

Room R202

CP6 Empirical processes with applications to statistics

(contributed talks submitted to IP15)

Chair: *Patrice Bertail* (University Paris Nanterre)

- 16.00-16.20 *Sergey V. Malov* (St. Petersburg State University) "On the maximum likelihood estimation in case 1 interval right censored survival data"
- 16.20-16.40 *Ksenia Volkova* (St. Petersburg State University) "New tests for the logistic distribution based on the functionals of U-empirical processes"
- 16.40-17.00 *Gabriela Ciolek* (Telecom ParisTech and AGH University) "Rosenthal type inequality for regenerative Markov chains"
- 17.00-17.20 *Nikita Zhivotovskiy* (Technion, I.I.T.) "Breaking the Gaussian complexity barrier under general noise"

Room R201

CP8B Financial mathematics (contributed talks submitted to IP18)

Chair: *Andrej Srakar* (University of Ljubljana)

- 16.00-16.20 *Elena Shmileva* (Higher School of Economics) "The most probable paths for diffusions with jumps"
- 16.20-16.40 *Steven Kou* (National University of Singapore) "A general Monte Carlo algorithm for stochastic control with monotonicity"
- 16.40-17.00 *Andrej Srakar* (University of Ljubljana) "Symbolic input-output analysis: a harmonic analysis approach to joint statistical distributions"

Room 101

Workshop

- 17.45-19.00 *Developing an open access e-journal*

Wednesday, July 4

08.00-09.00 Registration

Room R106
Schramm lecture

Chair: Erwin Bolthausen (ETH Zurich)

9.00-10.15 *Yuval Peres* (Theory Group at Microsoft Research in Redmond, WA) "Uniform spanning trees in high dimensions and two-color matchings in two dimensions"

10.15-10.45 Coffee break

Room R106
Medallion Lecture 3

Chair: Christina Goldschmidt (University of Oxford)

10.45-11.45 *Allan Sly* (Princeton University) "Phase transitions of random constraint satisfaction problems"

Room R101
IS2 Statistical innovations in analysis of microbiome and metagenomic data
Organizer and Chair: Hongzhe Li (University of Pennsylvania)

10.45-11.20 *Dan Nicolae* (University of Chicago) "Statistical challenges in genomics data integration"

11.20-11.55 *Jing Ma* (Fred Hutchinson Cancer Research Center) "Mixed graphical models for joint analysis of microbiome and metabolomic data"

11.55-12.30 *Hongzhe Li* (University of Pennsylvania) "Multi-sample estimation of bacterial composition matrix in metagenomics data"

Room R403
IS18 Large-scale data analysis

Organizer and Chair: Rajen Shah (University of Cambridge)

10.45-11.20 *Po-Ling Loh* (University of Wisconsin-Madison) "A theory of maximum likelihood for weighted infection graphs"

11.20-11.55 *Gian Thanei* (ETH) "Efficient graphical model selection in the presence of confounders"

11.55-12.30 *Rajen Shah* (University of Cambridge) "Low-priced lunch in conditional independence testing"

Room R102
IS22 Change point estimation

Organizer: Idris Eckley (Lancaster University)

Chair: David Leslie (Lancaster University)

10.45-11.20 *Hao Chen* (University of California, Davis) "Graph-based change-point detection"

- 11.20-11.55 **Guillem Rigail** (University of Évry-Val d'Essonne) "New efficient algorithms for multiple change-point detection with kernels"
- 11.55-12.30 **Holger Dette** (Ruhr University Bochum) "Relevant change points in high dimensional time series"

Room R104

ICIAM1 Uncertainty quantification

Organizer: Omiros Papaspiliopoulos (Pompeu Fabra University)

Chair: Kostas Zygalakis (University of Edinburgh)

- 10.45-11.20 **Sergios Agapiou** (University of Cyprus) "Rates of contraction of posterior distributions with product priors: beyond Gaussianity"
- 11.20-11.55 **Olivier Zahm** (Massachusetts Institute of Technology) "Certified gradient-based dimension reduction of multivariate vector-valued functions"
- 11.55-12.30 **Kostas Zygalakis** (University of Edinburgh) "Ergodic stochastic differential equations and sampling: A numerical analysis perspective"

Room R108

IP19 Random convex hulls

Organizer and Chair: Dmitry Zaporozhets (The Russian Academy of Sciences)

- 10.45-11.20 **Yuri Davydov** (Saint Petersburg State University & Lille University of Science and Technology) "Limit theorems for convex hulls"
- 11.20-11.55 **Zakhar Kabluchko** (University of Münster) "Angles of Gaussian polytopes"
- 11.55-12.30 **Vladislav Vysotsky** (University of Sussex and St. Petersburg Division of Steklov Mathematical Institute) "Expected number of vertices in convex hulls of random walks"

Room R201

IP20 Excursions of stochastic processes and random fields

Organizer and Chair: Gennady Samorodnitsky (Cornell University)

- 10.45-11.20 **Hermine Biermé** (University of Poitiers) "Mean geometry of excursion sets for 2D random fields"
- 11.20-11.55 **Arijit Chakraborty** (Indian Statistical Institute) "Asymptotic behavior of high Gaussian minima"
- 11.55-12.30 **Raphael Lachieze-Rey** (Paris Descartes University) "Asymptotic normality for geometric functionals of shot-noise excursions"

Room R202

IP22 Ambit stochastics

Organizer: Ole Barndorff-Nielsen (Aarhus University)

Chair: Mark Podolskij (Aarhus University)

- 10.45-11.20 **Fred Espen Benth** (University of Oslo) "Ambit fields and stochastic integration"
- 11.20-11.55 **Jürgen Schmieg** (Aarhus University) "Incompressible, isotropic and skewed vector ambit fields in two dimensions"
- 11.55-12.30 **Orimar Sauri** (Aarhus University) "On the divergence and vorticity of vector ambit fields"

Room R206

CP7A: Insurance mathematics (contributed talks submitted to IP17)

Chair: *Vytaras Brazauskas* (University of Wisconsin-Milwaukee)

- 10.45-11.05 *Meelis Kaarik* (University of Tartu) "Lambert W random variables and their applications in non-life insurance"
- 11.05-11.25 *Olena Ragulina* (Taras Shevchenko National University of Kyiv) "Properties of the bonus-malus systems with different claim types and varying deductibles"
- 11.25-11.45 *Vytaras Brazauskas* (University of Wisconsin-Milwaukee) "Modeling severity and measuring tail risk of Norwegian fire claims"

Room R207

CP12C Stochastic differential equations and stochastic modelling for ecology and evolution (contributed talks submitted to IP29 + IP26)

Chair: *Alexey Rudenko* (Institute of Mathematics, Kyiv)

- 10.45-11.05 *Kostiantyn Ralchenko* (Taras Shevchenko National University of Kyiv) "Hypothesis testing and parameter estimation for fractional Ornstein-Uhlenbeck process"
- 11.05-11.25 *Jason Schweinsberg* (University of California San Diego) "The nested Kingman coalescent: speed of coming down from infinity"
- 11.25-11.45 *Yuri Yakubovich* (St. Petersburg State University) "Age-ordered species sampling in Gibbs population models"
- 11.45-12.05 *Alexey Rudenko* (Institute of Mathematics, Kyiv) "Local times on surfaces for Brownian motions on Carnot groups"

Room R105

CP9A Limit theorems for stochastic processes

(contributed talks submitted to IP23)

Chair: *Paulo Eduardo Oliveira* (University of Coimbra)

- 10.45-11.05 *Alexander Nazarov* (St. Petersburg Dept of Steklov Math Institute and St. Petersburg State University) " L_2 -small ball asymptotics for dependent sequences and for weighted stationary processes"
- 11.05-11.25 *Danijel Krizmanic* (University of Rijeka) "Joint functional convergence of partial sum and maxima for linear processes"
- 11.25-11.45 *Anton Skrobotov* (Russian Presidential Academy of National Economy and Public Administration and Innopolis University) "New robust inference for predictive regressions"
- 11.45-12.05 *Jean-Marc Bardet* (Pantheon-Sorbonne University) "Limit theorems and Berry-Esseen-type bound for Gaussian subordinated arrays"
- 12.05-12.25 *Paulo Eduardo Oliveira* (University of Coimbra) "Asymptotic results for another variant of weak dependent variables"

12.30-13.45 Lunch

13.45-19.00 Excursion

19.00 Conference dinner

Thursday, July 5

08.00-09.00 Registration

Room R106
Vilnius lecture

Chair: Vyngantas Paulauskas (Vilnius University)

9.00-10.00 **Liudas Giraitis** (School of Economics and Finance, Queen Mary University of London) "Estimation of time-varying covariance matrices for large datasets"

10.00-10.15

Room R106
Gordin's prize award

10.15-10.45 Coffee break

Room R106
Medallion Lecture 4

Chair: Ming Yuan (Columbia University)

10.45-11.45 **Richard Samworth** (Statistical Laboratory, University of Cambridge) "Efficient entropy estimation, independence testing and more... all with k -nearest neighbour distances"

Room R106
Gordin's prize winner lecture (TBA)

Chair: Mikhail Lifshits (St. Petersburg State University)

11.45-12.30

Room R102
IS15 Recent advances in simulation methods for statistical inference

Organizer and Chair: Christophe Andrieu (University of Bristol)

10.45-11.20 **Anthony Lee** (University of Bristol) "Variance estimation in the particle filter"
11.20-11.55 **Sinan Yildirim** (Sabancı University) "Utilising inference in state-space models with multiple paths from conditional sequential Monte Carlo"
11.55-12.30 **Christophe Andrieu** (University of Bristol) "When SMC meets SMC and SMC"

Room R108
IS23 Bayesian factor analysis

Organizer and Chair: Sylvia Frühwirth-Schnatter (Vienna University of Economics and Business)

10.45-11.20 **Natesh Pillai** (Harvard University) "Bayesian factor models in high dimensions"
11.20-11.55 **Sylvia Frühwirth-Schnatter** (Vienna University of Economics and Business) "Recent advances in sparse Bayesian factor analysis"
11.55-12.30 **Markus Pape** (Ruhr University Bochum) "Unique representations of sparse factor models"

Room R101

IS3 Statistical network analysis

Organizer and Chair: Liza Levina (University of Michigan, Ann Arbor)

- 10.45-11.20 *Carey Priebe* (Johns Hopkins University) "Structure discovery and exploitation in networks"
11.20-11.55 *Sofia Olhede* (University College London) "Networks, scale and nonparametrics"
11.55-12.30 *Yuan Zhang* (Ohio State University) "Transform-based unsupervised point registration and unseeded low-rank graph matching"

Room R105

IP21 Infinite divisible random fields and processes and their applications

Organizer and Chair: Jan Rosinski (University of Tennessee)

- 10.45-11.20 *Nathalie Eisenbaum* (Pierre and Marie Curie University) "Decompositions of infinitely divisible nonnegative processes"
11.20-11.55 *Gennady Samorodnitsky* (Cornell University) "Infinitely divisible random sup-measures"
11.55-12.30 *Jan Rosinski* (University of Tennessee) "Stochastic versions of Dini's theorem with applications to strong approximation of solutions to SDEs driven by Lévy processes"

Room R201

IP23 Extremes for time series

Organizer and Chair: Mark Podolskij (Aarhus University)

- 10.45-11.20 *Maurizia Rossi* (University of Luxembourg) "Nodal length fluctuations for random eigenfunctions"
11.20-11.55 *Mark Podolskij* (Aarhus University) "On limit theory for functionals of stationary increments Lévy driven moving averages"

Room R202

IP25 Stochastic geometry

Organizer: Giovanni Peccati (University of Luxembourg)

Chair: Raphaël Lachièze-Rey (University of Paris–V)

- 10.45-11.20 *Ivan Nourdin* (University of Luxembourg) "Nodal statistics of planar random waves"
11.20-11.55 *Stephen Muirhead* (King's College London) "Gaussian fields and percolation"
11.55-12.30 *Pierre Calka* (University of Rouen) "Inhomogeneity cases for Poisson–Voronoi tessellations"

Room R206

CP7B Insurance mathematics (contributed talks submitted to IP17)

Chair: Martynas Manstavičius (Vilnius University)

- 10.45-11.05 *Mathias Lindholm* (Stockholm University) "Estimation of conditional mean squared error of prediction for claims triangle reserving"
11.05-11.25 *Tommaso Lando* (University of Bergamo) "Stochastic orders for parametric families obtained by composition"

Thursday, July 5

- 11.25-11.45 *Andrius Grigutis* (Vilnius University) "On the probability that a random walk is positive"
11.45-12.05 *Martynas Manstavičius* (Vilnius University) "On bivariate copula mappings"

Room R207

CP12A Stochastic differential equations and stochastic modelling for ecology and evolution (contributed talks submitted to IP29 + IP26)

Chair: *D. Marquez-Carreras* (University of Barcelona)

- 10.45-11.05 *Iryna Bodnarchuk* (Taras Shevchenko National University of Kyiv) "Wave equation with general stochastic measure colored in time"
11.05-11.25 *James Thompson* (University of Luxembourg) "Derivative and divergence formula for diffusion semigroups"
11.25-11.45 *Ekaterina Glinyayaya* (National Academy of Sciences of Ukraine) "Spatial properties of one-dimensional Brownian flows"
11.45-12.05 *Yana Belopolskaya* (St. Petersburg State University of Architecture & Civil Engineering) "Nonlinear Markov processes and systems of nonlinear PDEs"
12.05-12.25 *David Marquez-Carreras* (University of Barcelona) "Semilinear fractional stochastic differential equations driven by a Hölder continuous signal with parameter bigger than $2/3$ "

Room R208

CP4B Graphs, Networks, Trees, Algorithms (contributed talks submitted to IP7)

Chair: *Federico Polito* (University of Torino)

- 10.45-11.05 *Matas Šileikis* (Czech Academy of Sciences) "Limit distribution of clique counts in dense inhomogeneous graphs"
11.05-11.25 *Katarzyna Rybarczyk* (Adam Mickiewicz University) "Random walks on random intersection graphs"
11.25-11.45 *Federico Polito* (University of Torino) "Persistent memory by fractionality: An application to random graph processes"

12.30-13.45 Lunch

Room R106

Medallion Lecture 5

Chair: *Michał Karoński* (Adam Mickiewicz University)

- 13.45-14.45 *Svante Janson* (Uppsala University) "Random trees and branching processes"

Room R102

IS25 Algebraic and geometric methods in statistics

Organizer and Chair: *Mathias Drton* (University of Washington)

- 13.45-14.20 *Sonja Petrovic* (Illinois Institute of Technology) "Finite-sample goodness-of-fit tests for stochastic blockmodels and extensions to latent-variable log-linear models"

- 14.20-14.55 *Shaowei Lin* (Singapore University of Technology and Design) "Polynomial equivalence of the Kullback divergence for exponential families"
14.55-15.30 *Mathias Drton* (University of Washington) "On maximum likelihood estimation of a covariance matrix with Kronecker product structure"

Room R101

IS26 Statistics under computational constraints

Organizer and Chair: Zongming Ma (University of Pennsylvania)

- 13.45-14.20 *Jiaming Xu* (Purdue University) "Recovering a hidden Hamiltonian cycle via linear programming with applications to DNA sequencing"
14.20-14.55 *Zhou Fan* (Stanford University) "How well do local algorithms solve semidefinite programs?"
14.55-15.30 *Song Mei* (Stanford University) "The landscape of rank-constrained SDPs for MaxCut and synchronization problems"

Room R104

IS14 Time series

Organizer: Yingcun Xia (National University of Singapore)

Chair: Daniel Pena (Charles III University of Madrid)

- 13.45-14.20 *Vladimir Spokoiny* (Weierstrass Institute for Applied Analysis and Stochastics) "Bootstrap confidence sets for spectral projectors of sample covariance"
14.20-14.55 *Daniel Pena* (Charles III University of Madrid) "Dynamic empirical quantiles for time series"
14.55-15.30 *Patrick W. Saart* (Cardiff University) "Dynamic of conditional correlation curves and the new functional portfolio VaR"

Room R105

IP24 Extremes for time series

Organizer and Chair: Thomas Mikosch (University of Copenhagen)

- 13.45-14.20 *Johannes Heiny* (Aarhus University) "The spectrum of high-dimensional sample correlation matrices"
14.20-14.55 *Anja Janssen* (KTH Royal Institute of Technology) "Spectral tail processes of stationary regularly varying multivariate time series"
14.55-15.30 *Olivier Wintenberger* (Pierre and Marie Curie University) "Heavy tails for an alternative stochastic perpetuity model"

Room R201

CP9B Limit theorems for stochastic processes

(contributed talks submitted to IP23 + other)

Chair: Vytautas Kazakevičius (Vilnius University)

- 13.45-14.05 *Robert Stelzer* (Ulm University) "Geometric ergodicity of multivariate stochastic volatility models"

Thursday, July 5

- 14.05-14.25 *Eunghyun Lee* (Nazarbayev University) "Explicit formulas for the transition probabilities of the multispecies asymmetric simple exclusion process (ASEP)"
- 14.25-14.45 *Mateusz Staniak* (University of Wrocław) "Spitzer identity for Kendall random walks"
- 14.45-15.05 *Barbara Jasiulis-Goldyn* (University of Wrocław) "Asymptotic properties of Kendall random walks and corresponding renewal theory"
- 15.05-15.25 *Vytautas Kazakevičius* (Vilnius University) "Subadditive ergodic theorem for double sequences"

Room R202

CP11 Stochastic geometry (contributed talks submitted to IP25)

Chair: *Mikhail Lifshits* (St. Petersburg State University)

- 13.45-14.05 *Olga Izyumtseva* (National Academy of Sciences of Ukraine) "Geometric characteristics of curves in random media"
- 14.05-14.25 *Ronan Herry* (University of Luxembourg) "Non-central limit theorems on the Poisson space"
- 14.25-14.45 *Iaroslava Korenovska* (National Academy of Sciences of Ukraine) "Random operators related to an Arratia flow"
- 14.45-15.05 *Mathias Schulte* (University of Bern) "Component counts in the random connection model"
- 15.05-15.25 *Mikhail Lifshits* (St. Petersburg State University) "Coding of Poisson random sets: large deviations"

Room R108

CP12B Stochastic differential equations and stochastic modelling for ecology and evolution (contributed talks submitted to IP29 + IP26)

Chair: *Oleg Butkovsky* (Technical University of Berlin)

- 13.45-14.05 *Juozas Vaicenavičius* (Uppsala University) "Optimal stopping of a Brownian bridge with an unknown pinning point"
- 14.05-14.25 *Alexander Schnurr* (Siegen University) "The fourth characteristic of a semimartingale"
- 14.25-14.45 *Vitalii Konarovskiy* (Leipzig University) "A particle model for Wasserstein type diffusion"
- 14.45-15.05 *Oleg Butkovsky* (Technical University of Berlin) "Generalized couplings and rate of convergence of SPDEs to the Invariant measure"

15.30-16.00 Coffee break

Room R102

IS12 Extreme value theory

Organizer and Chair: *Claudia Klüppelberg* (Technical University of Munich)

- 16.00-16.35 *Natalia Markovich* (V. A. Trapeznikov Institute of Control Sciences) "Extremes of stochastic sequences with application to Web graphs"

- 16.35-17.10 *Gesine Reinert* (Oxford University) "Risk and ruin in a large claims insurance market with bipartite structure"
17.10-17.45 *John Einmahl* (Tilburg University) "Improved estimation of the extreme value index using related variables"

Room R106

IS27 Bayesian variational inference and stochastic gradient methods

Organizer and Chair: Lancelot James (Hong Kong University of Science and Technology)

- 16.00-16.35 *Tamara Broderick* (Massachusetts Institute of Technology) "Automated scalable Bayesian inference via data summarization"
16.35-17.10 *Daniel Roy* (University of Toronto) "PAC-Bayesian generalization bounds for deep neural networks via variational inference"
17.10-17.45 *Sebastian Vollmer* (University of Warwick) "Measuring sample quality with diffusions"

Room R105

IS29 Ranking data and preference learning

Organizer and Chair: Arnaldo Frigessi (University of Oslo)

- 16.00-16.35 *Marina Meila* (University of Washington) "Simultaneously finding consensus and structure in rankings"
16.35-17.10 *David Leslie* (University of Lancaster) "Making use of uncertainty in recommender systems"
17.10-17.45 *Arnaldo Frigessi* (University of Oslo) "Bayesian preference learning with the mallows rank model for ranking and click-through data"

Room R108

IP27 Condensation phenomena in stochastic systems

Organizer and Chair: Ines Armendariz (University of Buenos Aires)

- 16.00-16.35 *Daniel Ueltschi* (University of Warwick) "Spatial random permutations and Bose–Einstein condensation"
16.35-17.10 *Frank Redig* (Delft University of Technology) "Density fluctuations for the inclusion process in the condensation limit"
17.10-17.45 *Michail Loulakis* (National Technical University of Athens) "Scaling limit for the condensate dynamics in a reversible zero-range process"

Room R201

IP28 Editors' pick from the Annals of Probability

Organizer and Chair: Maria Eulalia Vares (Federal University of Rio de Janeiro)

- 16.00-16.35 *Rémi Rhodes* (University Paris – Est Marne La Vallée) "Liouville Brownian motion"
16.35-17.10 *Gregory Miermont* (ENS de Lyon) "The scaling limit of the minimum spanning tree of the complete graph"
17.10-17.45 *Hao Shen* (Columbia University) "A central limit theorem for the KPZ equation"

Room R202

IP16 Game-theoretical probability

Organizer and Chair: Vladimir Vovk (Royal Holloway, University of London)

- 16.00-16.35 *Glenn Shafer* (Rutgers Business School-Newark and New Brunswick) "Hypothesis testing as a game"
- 16.35-17.10 *Nicolas Perkowski* (Humboldt University of Berlin) "Game-theoretic stochastic calculus"
- 17.10-17.45 *Vladimir Vovk* (Royal Holloway, University of London) "Game-theoretic probability and finance, with an application to non-stochastic portfolio theory"

Room R101

IP7 Random graphs

Organizer and Chair: Michał Karoński (Adam Mickiewicz University)

- 16.00-16.35 *Colin McDiarmid* (Oxford University) "The component structure of dense random subgraphs of the hypercube"
- 16.35-17.10 *Andrzej Ruciński* (Adam Mickiewicz University) "Embedding Erdős–Rényi graphs into biregular random graphs"
- 17.10-17.45 *Lutz Warnke* (Georgia Institute of Technology) "Packing nearly optimal Ramsey $R(3,t)$ graphs"

Room R207

CP9C Limit theorems for stochastic processes (contributed talks submitted to IP23)

Chair: Jurgita Markevičiūtė (Vilnius University)

- 16.00-16.20 *Alexander Zhdanok* (Tuvan State University) "Weak convergence of Markov chains on topological spaces in the absence of invariant countably additive measures"
- 16.20-16.40 *Petra Žugec* (Faculty of Organization and Informatics) "Asymptotic distribution of the total claim amount for marked Poisson cluster processes"
- 16.40-17.00 *Jurgita Markevičiūtė* (Vilnius University) "Functional limit theorems for the AR(1) processes and applications for the epidemic change tests"

Room R206

CP10 Extremes for time series (contributed talks submitted to IP24)

Chair: Hrvoje Planinić (University of Zagreb)

- 16.00-16.20 *Rustam Ibragimov* (Imperial College Business School) "Robustness inference under heavy-tailedness and dependence in economics and finance: market (in-)efficiency, volatility clustering, stock return predictability and beyond"
- 16.20-16.40 *Hrvoje Planinić* (University of Zagreb) "On (compound) Poisson approximation for point processes"

- 17.45-19.00 **Posters sessions (Probability)**

Room R207

CP9D Limit theorems for stochastic processes

(contributed talks submitted to IP23)

Chair: *Oleg Klesov* (National Technical University of Ukraine)

- 17.45-18.05 *Charles Hagwood* (National Institute of Standards and Technology) "An ergodic type theorem for oscillating systems"
- 18.05-18.25 *Keštutis Kubilius* (Vilnius University) "Bivariate CLT for quadratic variations of Gaussian processes with the Orey index"
- 18.25-18.45 *Ben Berckmores* (University of Antwerp) "On the sample mean after a group sequential trial"
- 18.45-19.05 *Oleg Klesov* (National Technical University of Ukraine) "Law of large numbers numbers for counting renewal processes"

Room R206

CP13 Persistence probabilities (contributed talks submitted to IP25)

Chair: *Christian Mönch* (Technical University of Darmstadt)

- 17.45-18.05 *Micha Buck* (Technical University of Darmstadt) "Persistence probabilities of two-sided fractional Gaussian sequences"
- 18.05-18.25 *Marvin Kettner* (Technical University of Darmstadt) "Persistence probabilities of autoregressive processes"
- 18.25-18.45 *Christian Mönch* (Technical University of Darmstadt) "Persistence of Hermite processes"

Room R104

CP4C Graphs, Networks, Trees, Algorithms

(contributed talks submitted to IP13 + IP9)

Chair: *Istvan Fazekas* (University of Debrecen)

- 17.45-18.05 *Peter Braunsteins* (The University of Melbourne) "The probabilities of extinction in a branching random walk on a strip"
- 18.05-18.25 *Robin Stephenson* (University of Oxford) "Scaling limits of multi-type Markov branching trees, and applications to recursive tree constructions and multi-type Galton–Watson trees"
- 18.25-18.45 *George Andriopoulos* (University of Warwick) "Convergence of blanket times for sequences of random walks on critical random graphs"
- 18.45-19.05 *Istvan Fazekas* (University of Debrecen) "The asymptotic behaviour of an N -interactions random graph model"

Room 106
Medallion Lecture 6

Chair: Paul Embrechts (ETH Zurich)

- 9.00-10.00 **Thomas Mikosch** (Department of Mathematics, University of Copenhagen) "Regular variation and heavy-tail large deviations for time series"

Room R102
IS11 Functional Data Analysis and applications

Organizer: Claudia Kirch (Otto-von-Guercike University, Magdeburg)

Chair: Aurore Delaigle (University of Melbourne)

- 9.00-9.35 **Donatello Telesca** (UCLA) "Bayesian analysis of multiway functional data"
9.35-10.10 **Clara Happ** (LMU Munich) "Multivariate functional principal component analysis for data observed on different (dimensional) domains"
10.10-10.45 **Siegfried Hörmann** (Graz University of Technology) "Testing normality of functional time series"

Room R108
IS31 On robust Bayesian inference in high-dimensional misspecified models

Organizer and Chair: Peter Grünwald (CWI Amsterdam and Leiden University)

- 9.00-9.35 **Peter Grünwald** (CWI Amsterdam and Leiden University) "A generic approach to Bayesian inference under misspecification"
9.35-10.10 **Ryan Martin** (North Carolina State University) "Construction, concentration, and calibration of Gibbs posteriors"
10.10-10.45 **Pierre Alquier** (ENSAE, Paris) "Recent advances on the consistency of variational Bayes procedures"

Room R104
IP30 Persistence probabilities

Organizer and Chair: Frank Aurzada (Technical University of Darmstadt)

- 9.00-9.35 **Vitali Wachtel** (University of Augsburg) "Persistence of AR(1)-sequences"
9.35-10.10 **Christophe Profeta** (University of Evry-Val d'Essonne) "Extremes of stable processes with power drift"
10.10-10.45 **Frank Aurzada** (Technical University of Darmstadt) "Persistence exponents in Markov chains"

Room 101
IP6 Stein's method and applications

Organizer and Chair: Andrew Barbour (University of Zurich)

- 9.00-9.35 **Robert Gaunt** (University of Manchester) "Wasserstein and Kolmogorov error bounds for variance-gamma approximation via Stein's method"

Friday, July 6

- 9.35-10.10 **Nathan Ross** (University of Melbourne) "Comparing exponential and Erdős-Rényi random graphs, and a general bound on the distance between Bernoulli random vectors"
- 10.10-10.45 **Yvik Swan** (University of Liege) "Differential Stein operators for multivariate distributions and applications"

Room R105

CP4D Graphs, Networks, Trees, Algorithms

(contributed talks submitted to IP9)

Chair: **Mindaugas Bloznelis** (Vilnius University)

- 9.00-9.20 **Timo Hirscher** (Stockholm Univeristy) "No comprehensive consensus is achieved in the Deffuant model on Z when compasses fail"
- 9.20-9.40 **Sam Moore** (University of Bath) "A re-entrant phase transition in the survival of secondary infections on networks"
- 9.40-10.00 **Julius Vainora** (Charles III University of Madrid) "Network dependence and inference"
- 10.00-10.20 **Mindaugas Bloznelis** (Vilnius University) "Clustering and degree in affiliation networks"

10.45-11.15 Coffee break

Room R106

Wald Lecture 2

Chair: **Henning Sulzbach** (University of Birmingham)

- 11.15-12.30 **Luc Devroye** (School of Computer Science of McGill University in Montreal) "Wald memorial lecture II"

Room R106

Closing

12.30-12.45

12.45-13.45 Farewell lunch

