International Workshop on Perspectives On High-Dimensional Data Analysis

HDDA-VIII-2018 from 09 to 13 April 2018

	Monday 09 April 2018	
8:00 - 8:45	Welcome and Registration	
8:45 - 9:30	Opening	Welcome Speech
9:30 - 10:15	Fabrizio Ruggeri : Fast and Likelihood-Free Parameter Estimation for Dynamic Queueing Networks	
10:15 - 10:45	Coffee Break	
10:45 - 11:30	Grace Hong : Weak signals in high-dimension regression: detection, estimation and prediction	
11:30 - 12:15	Azzouz Dermoune : Parametrizations, weights, and optimal prediction	
12:15 - 14:30	Lunch	
14:30- 15:15	Benoit Liquet : A Unified Regularized Group PLS Algorithm Scalable to Big Data	
15:15- 16:00	Elana J Fertig : Enter the matrix: Interpreting unsupervised feature learning with matrix decomposition to discover hidden knowledge in high-throughput omics data	
16:00 - 16:30	Coffee Break	
16:30- 16:55	Fahimah Alawadhi : Statistical analysis for SF-6D preference-based measure for health status	
16:55- 17:20	Rachid Kharoubi : The Cluster Network Support Vector Machine for High-dimensional Classiffication in Presence of Unknown Predictor Grouping	
17:20- 17:45	Bezza Hafidi : Factor Adjusted Decorrelation for variable selection in mixture regression model	
17:45- 18:10	Lahoucine Hobbad : SHRINKAGE ESTIMATORS, SKOROKHOD'S PROBLEM AND STOCHASTIC INTEGRATION BY PARTS	

	Tuesday 10 April 2018
	Amphi ENSA
8:45 - 9:30	**Kjell Doksum : Accuracy of Ensemble Subspace Predictors for High-Dimensional Data**
9:30 - 10:15	**Domenico Marinucci : Multiple testing of local maxima for detection of peaks on the (celestial) sphere**
10:15 - 10:45	**Coffee Break**
10:45- 11:10	**Najla BNOUACHIR : EFFICIENT CLUSTER-BASED PORTFOLIO OPTIMIZATION IN HIGH-DIMENSION**
11:10- 11:35	**Ali Belhamra : Rate realisation Estimation of the traction factor of belts conveyor**
11:35- 12:00	**AHCENE MERAD : EXISTENCE AND UNIQUENESS OF SOLUTION FOR A FRACTIONAL DIFFERENTIAL EQUATION WITH INTEGRAL CONDITIONS**
12:00 - 14:30	**Lunch**
14:30- 15:15	**Li Yi : Conditional Networks: A New Framework for Integrative Analyses**
15:15- 16:00	**Linglong Kong : Empirical likelihood and robust regression in diffusion tensor imaging data analysis**
16:00 - 16:30	**Coffee Break**
16:30- 16:55	**Jorge Clarke De la Cerda : Regularity properties and simulations of Gaussian random fields on the sphere cross time**
16:55- 17:20	**Younes Ommane : The Stein Effect Under Density Power Divergence Loss: For a Known or Unknown Variance-covariance Matrix**
17:20- 17:45	**Wanbo Lu : A Study on High Dimensional Portfolio Selection Based on Sparse Principal Component Analysis**
17:45- 18:10	**Mohammed Es.Sebaiy : Parametrizations adapted to the prediction**

	Wedensday 11 April 2018
	Amphi ENSA
8:45 - 9:30	**Mark Podolskij : Limit theorems for Lévy moving averages with applications to statistics**
9:30 - 10:15	**Ivan Nourdin : Statistical inference for Vasicek-type model driven by Hermite processes**
10:15 - 10:45	**Coffee Break**
10:45- 11:30	**Frederi Viens : Parameter estimation of stationary and non-stationary Gaussian processes: a general framework**
11:30- 11:55	**Soukaina Douissi : Berry-Esseen bounds for parameter estimation of general Gaussian processes**
11:55- 12:20	**Salwa Bajja : Volatility estimation in fractional Ornstein-Uhlenbeck models**
12:20 - 14:30	**Lunch**
14:30- 15:15	
15:15- 16:00	
16:00 - 16:30	**Coffee Break**
16:30 - 17:00	

	Thursday 12 April 2018
	Amphi ENSA
8:45 - 9:30	**Mathias Trabs : SPARSE COVARIANCE MATRIX ESTIMATION IN HIGH-DIMENSIONAL DECONVOLUTION**
9:30 - 10:15	**Ejaz Ahmed : Statistical Machine Learning and Data Fusion**
10:15 - 10:45	**Coffee Break**
10:45- 11:20	**Wu Mengyun : Robust gene-environment interaction analysis using penalized trimmed regression**
11:20- 11:55	**Ostap Okhrin : Optimal Shrinkage Estimator for High-Dimensional Mean Vector**
11:55 - 14:30	**Lunch**
14:30- 15:15	**Bei Jiang : A Joint Modeling Approach for Baseline Matrix-valued Imaging Data and Treatment Outcome using Multilinear Principal Components**
15:15- 16:00	**Karim Oualkacha : Block-wise descent algorithms for group variable-selection in high-dimensional quantile regression**
16:00 - 16:30	**Coffee Break**
16:30 - 16:55	**Sghir Aissa : Numerical methods for certain classes of Markovian BSDEs and quasi-linear parabolic PDEs via Girsanov's Theorem**
16:55- 17:20	**CHALA Adel : Risk-sensitive maximum principle**
17:20- 17:45	**Fatou Néné Diop : On Kolmogorov-Smirnov Goodness-of-Testing with Composite Hypotheses for Poisson Processes**
17:45- 18:10	**Youssef Anzarmou : An alternative high dimensional generalization of naive Bayes classification approach**

	Friday 13 April 2018
	Amphi ENSA
8:35 - 9:00	Khadija Akdim : Strong Snell Envelopes and RBSDEs with regulated trajectories when the barrier is a semimartingale
9:00 - 9:25	Mouna Haddadi : Existence and uniqueness of optional solutions of stochastic differential equations and Mertens multiplicative decomposition
9:25 - 9:50	Hakim Ouadjed : ESTIMATION OF TAIL DISTORTION RISK MEASURE FOR alpha-MIXING PROCESS
9:50 - 10:15	Mohamed El Harami : Pettis conditional expectation of closed convex random sets in a Banach space without RNP
10:15 - 10:45	Coffee Break
10:45- 11:10	Soukaina HADIRI : Mixed bifractional Brownian motion
11:10- 11:35	Moudou Ilham : Using Regularized PQL in Mixed Logistic Normal Approach to Analyse Crash Data
11:35- 12:00	LATIFA AITOUTOUHEN : Strategic Allocation of Pension Reserve Funds: Application of ALM Model and LDI Technique
12:00- 12:25	Mami Tawfiq Fawzi : ESTIMATION FOR α-STABLE MOVING AVERAGE PROCESS
11:25- 12:50	Rania Khallout : Risk-sensitive maximum principle
12:50- 15:00	Lunch
15:00- 15:25	
15:25- 15:50	
15:50- 16:15	