Monday, July 3

12:00–13:30 Registration

13:30–14:15 Opening Ceremony [Room 0.03]

14:15–15:15 Opening Lecture [Room 0.03]

Session chair: Xuming He

Angelika Rohde — *Bootstrap of high-dimensional sample covariance matrices*

15:15–15:45 Coffee break

15:45–17:30 Invited and Contributed Sessions

IS01. Recent advances in change-point analysis [Room 0.03]

Session organizer: Haeran Cho
Session chair: Andreas Anastasiou

15:45–16:15	Andreas Anastasiou	*Generalized multiple change-point detection in the structure of multivariate, possibly high-dimensional, data sequences*
16:15–16:45	Florian Pein	*High-dimensional change-point regression with structured information*
	Lorenzo Trapani	*(cancelled) Change-point detection in large factor models*

IS04. Spatial statistics: testing issues [Room 0.06]

Session organizer: Aila Särkkä
Session chair: Jonas Wallin

15:45–16:15	Chiara Fend	*Goodness-of-Fit Tests for Spatial Point Processes*
16:15–16:45	Tomáš Mrkvička	*Advantages of nonparametric testing in spatial statistics*
16:45–17:15	Jonas Wallin	*Inference for multivariate random fields*

CS01. Bayesian methods 1 [Room 1.01]

15:45–16:05	Georgios Aivaliotis	*Automatic model training under restrictive time constraints*
16:05–16:25	Agata Boratyńska	*Robust Bayesian estimation and prediction in gamma-gamma model of claim reserves*
16:25–16:45	Dani Gamerman	*Exact non-parametric inference for spatial point processes; with applications from Epidemiology to Ecology*
16:45–17:05	Dennis Christensen	*A symmetry-based simulation method for Bayesian nonparametric models with binary response data*

CS02. High-dimensional 1 [Room 1.40]

15:45–16:05	Antoine Caillebotte	*Variables selection in high dimension in a joint model of survival times and longitudinal outcomes with random effects*
16:05–16:25	Wojciech Rejchel	*Improving Group Lasso for high-dimensional categorical data*
16:25–16:45	Marion Naveau	*High-dimensional variable selection in nonlinear mixed effects models using a stochastic EM spike-and-slab*
16:45–17:05	Nayel Bettache	*Two-Sided Matrix Regression*

CS03. Statistics for stochastic processes [Room 2180]

15:45–16:05	Niklas Dexheimer	*On Lasso and Slope drift estimators for Lévy-driven Ornstein–Uhlenbeck processes*
16:05–16:25	Lukas Trottner	*Concentration analysis of multivariate elliptic diffusions*
16:25–16:45	Oleksii Kulyk	*Regularity of laws and statistical inference for Markov processes: from LAN property to LAD estimators*
16:45–17:05	Andreas Futschik	*Phase Type Distributions in Population Genetics*
17:05–17:25	Yuliya Mishura	*Parameter estimation in diffusion and fractional diffusion models*

CS04. Stochastic processes [Room 5440]

15:45–16:05	Atsushi Takeuchi	*Integration by parts formulas for marked Hawkes processes*
16:05–16:25	Jacek Miękisz	*Random walks with asymmetric time delays*
16:25–16:45	Yedidya Rabinovitz	*A Novel Way for Inflation Forecasting? The Case for the Close End Formulas*
16:45–17:05	Myrto Limnios	*Nonparametric Modelling of Event Processes with Applications to Conditional Local Independence Testing*
17:05–17:25	Irada Dzhalladova	*Moment equations for homographic difference equations with random structure*

17:30–19:30 Welcome reception

Tuesday, July 4

09:30–10:30 Special Invited Lecture [Room 0.03]

Session chair: Thomas Mikosch

Po-Ling Loh *Robust regression revisited*

10:30–11:00 Coffee break

11:00–12:40 Invited and Contributed Sessions

IS06. Adversarial estimation and robustness in causal inference [Room 0.03]

Session organizer and chair: Alex Luedtke

11:00–11:30	Antoine Chambaz	*Learning, evaluating and analysing a recommendation rule for early blood transfer in the ICU*
11:30–12:00	Nathan Kallus	[virtual] *Near-Optimal Non-Parametric Sequential Tests and Confidence Sequences with Possibly Dependent Observations*
12:00–12:30	Alex Luedtke	*Debiased Estimation of Differentiable Hilbert-Valued Parameters*

IS07. Nonparametric statistics for stochastic processes [Room 0.06]

Session organizer and chair: Mathias Trabs

11:00–11:30	Randolf Altmeyer	*Optimal parameter estimation for linear SPDEs*
11:30–12:00	Markus Bibinger	*Testing for jumps in processes with integral fractional part and jump-robust inference on the Hurst exponent*
12:00–12:30	Ester Mariucci	*Nonparametric density estimation of small jumps of Lévy processes*

CS05. Classification [Room 1.01]

11:00–11:20	Jang Schiltz	*Finite Mixture Models for an underlying Beta distribution with an application to COVID-19 data*
11:20–11:40	Felix Kuchelmeister	*Finite sample rates for logistic regression with small noise or few samples*
11:40–12:00	Jan Mielniczuk	*Estimation and classification for Positive Unlabelled data under selection bias*
12:00–12:20	David Rodríguez-Vítores	*Improving Model Choice in Classification: An Approach Based on Clustering of Covariance Matrices.*
12:20–12:40	Johannes Resin	*From Classification Accuracy to Proper Scoring Rules: Elicitability of Probabilistic Top List Predictions*

CS06. Model selection [Room 1.40]

11:00–11:20	Stijn Jaspers	*Using the Probability of Improved Prediction for Model Selection in the Presence of Outliers*
11:20–11:40	Paweł Teisseyre	*Cost-constrained group variable selection using information theory*
11:40–12:00	Piotr Pokarowski	*Worst-case optimality of the Risk Inflation Criterion for prediction and selection in linear models*
12:00–12:20	Georg Köstenberger	*Universality of AIC, FPE and beyond*
12:20–12:40	Ingrid Dæhlen	*Accurate bias estimation with applications to focused model selection*

CS07. Monte Carlo methods [Room 2180]

11:00–11:20	Samuel Livingstone	*Pre-conditioning in Markov Chain Monte Carlo*
11:20–11:40	Marcin Baranek	*On performance the randomized Euler algorithm under inexact information*
11:40–12:00	Aigerim Zhuman	*Speeding up Monte Carlo integration: nearest neighbour estimates as control variates*
12:00–12:20	Michał Sobieraj	*On multilevel Monte Carlo algorithm for SDEs driven by countably dimensional Wiener process and Poisson random measure*

CS08. Nonparametrics 1 [Room 5440]

11:00–11:20	Stanislav Anatolyev	*Nonparametric regression with clustered observations*
11:20–11:40	Anouar Meynaoui	*Adaptive estimation in the functional linear model with functional output*
11:40–12:00	Guohao Shen	*Nonparametric Estimation of Non-Crossing Quantile Regression Process with Deep ReQU Neural Networks*
12:00–12:20	Juan Carlos Pardo-Fernandez	*Estimating the shape functions*

12:30–14:00 Lunch

14:00–15:40 Invited and Contributed Sessions

IS08. Fairness [Room 0.06]

Session organizer and chair: Nicolas Schreuder

14:00–14:30	Patrick Loiseau	*Statistical discrimination in selection and matching*
14:30–15:00	Nicolas Schreuder	*A minimax framework for quantifying risk-fairness trade-off in regression*
15:00–15:30	Evgenii Chzhen	*Small Total-Cost Constraints in Contextual Bandits with Knapsacks, with Application to Fairness*

IS18. Latent variable models [Room 0.03]

Session organizer: Elisabeth Gassiat
Session chair: Aurore Delaigle

14:00–14:30	Aurore Delaigle	*Latent variables in measurement error problems with excess zeros*
14:30–15:00	Luc Lehéricy	*Deconvolution with unknown noise distribution and support inference*
	Elisabeth Gassiat	*(cancelled) Clustering and non parametric hidden Markov models*

CS09. Bayesian methods 2 [Room 1.01]

14:00–14:20	Sandra Fortini	*Prediction-based uncertainty quantification in learning models*
14:20–14:40	Andrej Srakar	*Approximate Bayesian algorithm for tensor robust PCA using relative entropy*
14:40–15:00	Priyantha Wijayatunga	*Modelling Predictive Uncertainty in Probabilistic and Black-box Models*
15:00–15:20	Łukasz Kwiatkowski	*Bayesian ex Post Evaluation of Recursive Multi-Step-Ahead Density Prediction*

CS10. Functional Data Analysis [Room 1.40]

14:00–14:20	Jeanine Houwing Duistermaat	*A novel functional model for temporal images*
14:20–14:40	Valentina Masarotto	*Covariance-based soft clustering of functional data based on the Wasserstein-Procrustes metric*
14:40–15:00	Christoph Reihl	*Confidence bands for the covariance kernel of Banach space valued functional data*
15:00–15:20	Ke Yu	*Riemannian Functional Regression and Reproducing Kernel Tensor Hilbert Spaces*

CS11. High-dimensional 2 [Room 2180]

14:00–14:20	Jing Zhou	*Testing heteroscedasticity for high dimensional expectile regression*
14:20–14:40	Daniel Garcia Rasines	*More powerful universal post-selection inference*
14:40–15:00	Gianluca Finocchio	*Iterative regularization methods for ill-posed generalized linear models*
15:00–15:20	Beryl Ang'iro	*Sample Splitting techniques for high dimensional Multivariate Survival data*

CS12. Networks 1 [Room 5440]

14:00–14:20	Catherine Matias	*Model-based clustering in simple hypergraphs through a stochastic block-model*
14:20–14:40	Alexander Kreiss	*Testing For Global Covariate Effects in Dynamic Interaction Event Networks*
14:40–15:00	Karol Opara	*Quantifying the stability and vulnerability of ecological networks*
15:00–15:20	Anastasia Mantziou	*A network autoregressive model for networks with time-varying edge weights*

CS13. Order statistics 1 [Room 4420]

14:00–14:20	Jorge Navarro	*Are the order statistics ordered?*
14:20–14:40	Tomasz Rychlik	*Necessary and sufficient conditions for existing moments of generalized order statistics*
14:40–15:00	Agnieszka Goroncy	*Bounds on expectations of spacings from DRFR distributions*

15:30–16:00 Coffee break

16:00–18:00 Poster Session [Faculty of Physics, 1st floor]

Timo Braun	*A modified dividing local Gaussian processes algorithm for theoretical particle physics applications*
Yun-Hee Choi	*A Shared Frailty Competing Risk Model with Time-varying Covariates: An application to Hereditary Breast and Ovarian Cancer Families*
Adam Chojecki	*Uncovering Data Symmetries: Estimating Covariance Matrix in High Dim Data Setting ($p > n$) With 'gips,' an R Package*
Johan de Aguas	*Causal effect identification under preferential selection: extended graphical criteria for regression adjustment via mediation analysis*
Christiana Drake	*Propensity Weighting in the Estimation of Direct Effects*
Nina Fischer	*Time series emulation of carbon cycle model simulations*
Glaura Franco	*GLARMA model and Bootstrap approaches: An application to respiratory diseases and air pollutants*
Niamh Graham	*Estimating periodicity in disease dynamics*
Krystyna Grzesiak	*Imputomics: comprehensive missing data imputation for metabolomics data*
Tom Guédon	*Bootstrap test for variance components in nonlinear mixed effects models for small sample size in presence of nuisance parameters and singular Fisher Information Matrix*
Kai Hencken	*Evaluation of Different Sequential Testing Strategies applied to Dielectric Breakdown Requirements of a Batch of High-Voltage Devices*
Tomasz Hołyński	*Parameter estimation based on differential equations of empirical transforms*
Shimeng Huang	*Causal change point detection and localization*
Vera Kvisgaard	*Bayesian estimation of causal effects from observational discrete data*
Claudio Meggio	*Pattern Boosting, a statitical larning method for chemistry applications*
Puchong Paophan	*Functional data analysis for time-varying networks*
Savita Pareek	*Likelihood-based Inference for Skewed Responses in a Crossover Trial Setup*
Junhyung Park	*Towards a Measure-Theoretic Axiomatisation of Causality*
Łukasz Rajkowski	*Local Dependence Graphs for Discrete Time Processes*
Thibault Randrianarisoa	*Deep Horseshoe Gaussian processes*
Luisa Fernanda Rodriguez Carrillo	*Continuous capture process based on advection-diffusion-reaction models within Joint species movement modelling*
Mateusz Staniak	*Statistical methods for the analysis of mass spectrometry data with multiple membership*
Luciano Telesca	*Visibility graph analysis of the reservoir-triggered seismicity at Pertusillo lake, Southern Italy*
Ekaterina Tomilina	*Gaussian copula estimation for heterogeneous data*
Andrzej Tomski	*Linear mixed models in biology and medicine*
Lu Yu	*Mirror Descent Strikes Again: Optimal Stochastic Convex Optimization under Infinite Noise Variance*
Huizi Zhang	*Incorporating covariates in single-cell clustering with dependent hierarchical Dirichlet processes*

18:00–20:00 The New Researchers Meeting

Wednesday, July 5

09:30–10:30 Forum Lecture, part 1 [Room 0.03]

Session chair: Judith Rousseau

Gérard Biau	*Recurrent and Residual Neural Networks as differential equations*

10:30–11:00 Coffee break

11:00–12:40 Invited and Contributed Sessions

IS02. Network inference and causality [Room 0.03]

Session organizer and chair: Veronica Vinciotti

11:00–11:30	Francesco Stingo	*Bayesian Covariate-Dependent Gaussian Graphical Models with Varying Structure*
11:30–12:00	Ernst Wit	*Causal regularization*
12:00–12:30	Sara Magliacane	*Causality-inspired ML: what can causality do for ML?*

IS03. Theory for Bayesian nonparametrics [Room 0.06]

Session organizer and chair: Stéphanie van der Pas

11:00–11:30	Natalia Bochkina	*Semi-parametric Bernstein-von Mises theorem for linear models with one-sided error*
11:30–12:00	Sonia Petrone	*Frequentist coverage of Bayesian credible intervals: a predictive matter?*
12:00–12:30	Lasse Vuursteen	*Single coordinate semi-parametric Bernstein-von-Mises theorems for high-dimensional linear regression*

CS14. Change-point analysis [Room 1.01]

11:00–11:20	Fabio Kalix	*Inadmissibility of classical sharp minimax tests in high dimensional change point analysis*
11:20–11:40	Ziyang Yang	*Detecting changes in a distributed system in real time with unknown parameters: from Gaussian to mixed-type data*
11:40–12:00	Per August Moen	*High-dimensional change point estimation using thresholded CUSUM statistics*

CS15. Dependence modelling [Room 1.40]

11:00–11:20	Wicher Bergsma	*Selecting interaction effects in regression using I-priors*
11:20–11:40	Jean-David Fermanian	*Sparse M-estimators in semi-parametric copula models*
11:40–12:00	Jaroslaw Harezlak	*Biclustering Multivariate Longitudinal Data with Application to a Diffusion Tensor Imaging Study*

CS16. Modelling [Room 2180]

11:00–11:20	Apostolos Batsidis	*Size biased samples when modelling extreme phenomena: statistical inference and applications*
11:20–11:40	Tomasz Burzykowski	*A varying-coefficient beta-binomial model for the analysis of DNA-methylation sequencing data*
11:40–12:00	Habib Ganjgahi	*Scalable Hierarchical Bayesian Model for Multiple Sclerosis Progression using Brain Imaging and Clinical Features*
12:00–12:20	Luiza Piancastelli	*Clustered Mallows Model*
12:20–12:40	Chrysoula Ganatsiou	*On birth-death circuit chains in fixed environments: analysis of a generalized sample path case*

CS17. Probability and stochastic processes 1 [Room 5440]

11:00–11:20	Adam Osękowski	*Inequalities for martingale transforms with unbounded coefficients*
11:20–11:40	Łukasz Dębowski	*Universal densities for stationary processes*
11:40–12:00	Jüri Lember	*Classification with pairwise Markov models*
12:00–12:20	Tomasz Kozubowski	*Weighted distributions, random truncation, and partial extremes*
12:20–12:40	Alicja Jokiel-Rokita	*Prediction for the Weibull-power law process*

CS18. Survival analysis [Room 4420]

11:00–11:20	Ewa Strzalkowska-Kominiak	*Testing single-index model under censoring*
11:20–11:40	Adrián Lago	*Smooth k–sample tests under left truncation*
11:40–12:00	Mahmoud Bentriou	*Risk estimation of late radio-induced cardiac disease in childhood cancer survivors.*
12:00–12:20	Mirko Signorelli	*Handling many longitudinal predictors in survival analysis: a penalized regression calibration approach*
12:20–12:40	Myrthe D'Haen	*Copula based quantile modelling under dependent censoring*

12:30–14:00 Lunch

14:00–15:00 Forum Lecture, part 2 [Room 0.03]

Session chair: Judith Rousseau

Gérard Biau	*Recurrent and Residual Neural Networks as differential equations*

15:30–16:00 Coffee break

16:30–19:00 Excursion

Thursday, July 6

09:30–10:30 Special Invited Lecture [Room 0.03]

Session chair: Sonia Petrone

Jonas Peters — *Invariance in practice: dynamical systems and falsifiability*

10:30–11:00 Coffee break

11:00–12:40 Invited and Contributed Sessions

IS10. Complex network methods for complex real data [Room 0.06]

Session organizer: Clelia di Serio
Session chair: Chiara Brombin

11:00–11:30	Spyros Balafas	*Comparing Communication Strategies with Networks Estimated From Hierarchical EEG Data*
11:30–12:00	Lorenzo Giammei	*Integrating causal Bayesian networks and potential outcomes to evaluate the effect of home-based working on italian firms*
12:00–12:30	Rūta Juozaitienė	*A framework for relational event modelling*

IS13. Recent advances in high-dimensional inference [Room 0.03]

Session organizer and chair: Eduard Belitser

11:00–11:30	Eduard Belitser	*Bayesian UQ and structure detection for multiple change-points models*
11:30–12:00	Subhashis Ghoshal	*Unified convergence theory for Bayesian sparse linear regression with nuisance parameters*
12:00–12:30	Deborah Sulem	*Scalable variational Bayes methods for multivariate point processes*

CS19. Graphical models [Room 1.01]

11:00–11:20	Jacek Wesolowski	*Parametric discrete Bayesian graphical models*
11:20–11:40	Konrad Furmańczyk	*A non-parametric construction and learning method of a graphical model*
11:40–12:00	Bartosz Kołodziejek	*Bayesian model selection in the space of Gaussian models invariant by permutation symmetry*
12:00–12:20	Eftychia Solea	*Joint estimation of heterogeneous non-Gaussian functional graphical models with fully and partially observed curves*
12:20–12:40	Ensiyeh Nezakati	*False discovery rate control using debiased graphical Lasso in Gaussian graphical models*

CS20. Nonparametrics 2 [Room 1.40]

11:00–11:20	Bianca Neubert	*Adaptive testing for multiplicative convolution*
11:20–11:40	Jonas Beck	*Almost Omnibus Nonparametric Inference for Two Independent Samples*
11:40–12:00	Guangyong Zou	*Nonparametric methods for randomized controlled trials with multiple endpoints: Beyond O'Brien-Wei-Lachin*
12:00–12:20	Alexander Dürre	*Affine-equivariant inference for multivariate location under Lp loss functions*
12:20–12:40	Luis González-De La Fuente	*Simplicial depths in the fuzzy setting*

CS21. Regression [Room 2180]

11:00–11:20	Bernhard Stankewitz	*Early stopping for L2 -boosting in high-dimensional linear models*
11:20–11:40	Georg Keilbar	*A semiparametric approach for interactive fixed effects panel data models*
11:40–12:00	Lorenzo Tedesco	*Treatment Effect in a Proportional Hazards Model with Instrumental Variables*
12:00–12:20	Yan Gong	*Causal Spatial Quantile Regression*

CS22. Time Series 1 [Room 5440]

11:00–11:20	Miroslaw Pawlak	*Nonparametric Inference from Level Crossings for Time Warping Deformation Models*
11:20–11:40	Wagner Barreto-Souza	*Nearly Unstable Integer-Valued ARCH Process and Unit Root Testing*
11:40–12:00	Sven Pappert	*Introducing a Moving Aggregate to Copula-based Time Series Models to allow for Infinite Autoregressive Order*

12:30–14:00 Lunch

14:00–15:40 Invited and Contributed Sessions

IS09. Inverse problems [Room 0.03]

Session organizer and chair: Alexander Goldenshluger

14:00–14:30	Anatoli Juditsky	*GLM's for time series by convex programming*
14:30–15:00	Mathias Trabs	*Dispersal density estimation across scales*
15:00–15:30	Alexander Goldenshluger	*Statistical problems for Smoluchowski processes*

IS15. New developments in learning algorithms [Room 0.06]

Session organizers: Alain Durmuis, Błażej Miasojedow
Session chair: Błażej Miasojedow

14:00–14:30	Gersende Fort	*TBA*
14:30–15:00	Aurelien Lucchi	*On the Properties of Noise Injection in Stochastic Optimization*
15:00–15:30	Sean Meyn	*Curse of Markovian Memory in Recursive Algorithms*

CS23. Asymptotic statistics [Room 1.01]

14:00–14:20	Gitte Kremling	*Bootstrap-based goodness-of-fit test for parametric generalized linear models under random censorship*
14:20–14:40	Igor Rodionov	*Quantile estimation for maxima of stationary sequence by the block quantile method*
14:40–15:00	Małgorzata Łazęcka	*Resampling methods in conditional independence testing*
15:00–15:20	Gildas Mazo	*Optimizing the mean-squared error of nested Monte Carlo estimators with application to sensitivity analysis*
15:20–15:40	Jan Rabe	*A Central Limit Theorem for Centered Purely Random Forests using U-Statistic Theory*

CS24. Causal inference 1 [Room 1.40]

14:00–14:20	Stijn Vansteelandt	*i-learner: an orthogonal learner of the conditional counterfactual outcome mean with output space constraints*
14:20–14:40	Mats Stensrud	*Causal effects of intervening variables in settings with unmeasured confounding*
14:40–15:00	Wojciech Niemiro	*Conditional Independence for Continuous Time Bayesian Networks*
15:00–15:20	Paweł Morzywołek	*On a General Class of Orthogonal Learners for the Estimation of Heterogeneous Treatment Effects*
15:20–15:40	Daniela Schkoda	*Goodness-of-fit tests for non-Gaussian linear causal models*

CS25. Estimation/testing [Room 2180]

14:00–14:20	Peter Harremoës	*Reverse Information Projections and Optimal E-Statistics*
14:20–14:40	Krzysztof Bogdan	*Maximum likelihood estimation for discrete exponential families and random graphs*
14:40–15:00	Przemysław Grzegorzewski	*Nonparametric tests for imprecise data analysis*
15:00–15:20	Constantinos Petropoulos	*Estimating location parameters of two exponential distributions with ordered scale parameters*
15:20–15:40	Grzegorz Wyłupek	*Verifying the validity of exponentiality*

CS26. Penalized estimation [Room 5440]

14:00–14:20	Ulrike Schneider	*Pattern Recovery in Penalized Estimation and its Geometry*
14:20–14:40	Tomasz Skalski	*Pattern recovery by SLOPE*
14:40–15:00	Ivan Hejný	*Weak pattern convergence for SLOPE and its robust versions*
15:00–15:20	Małgorzata Bogdan	*Sparse Graphical Modelling via the Sorted L-Norm*

15:30–16:00 Coffee break

16:00–17:40 Invited and Contributed Sessions

IS12. Advances in functional depth measures [Room 0.06]

Session organizer: Laura Maria Sangalli
Session chair: Stanislav Nagy

16:00–16:30	Pavlo Mozharovskyi	*On polynomial-time algorithms for data depths*
16:30–17:00	Stanislav Nagy	*Statistical depth in machine learning: Kernel mean embeddings in functional data analysis*
17:00–17:30	Sara Lopez-Pintado	[virtual] *On data depth for object data*

IS14. Federated Learning [Room 1.01]

Session organizer and chair: Kerrie Mengersen

16:00–16:30	Conor Hassan	*Federated Learning of Structured Probabilistic Models*
16:30–17:00	Samuel Kaski	*From embarrassingly parallel learning to minimally coordinated distributed Bayesian data analysis*
17:00–17:30	Marco Lorenzi	*Federated learning in medical applications: from theory to practice*

IS17. Statistical inference for stochastic processes [Room 0.03]

Session organizer and chair: Mark Podolskij

16:00–16:30	Denis Belomestny	*Statistical inference for coupled McKean-Vlasov SDEs*
16:30–17:00	Mark Podolskij	*On Lasso estimator for the drift function in diffusion models*
17:00–17:30	Claudia Strauch	*Change point estimation for a stochastic heat equation*

CS27. Causal inference 2 [Room 1.40]

16:00–16:20	Lucas Kook	*Invariant causal prediction for non-additive noise models*
16:20–16:40	Krzysztof Rudaś	*Logistic regression for uplift modeling*
16:40–17:00	Georgi Baklicharov	*Assumption-Lean Quantile Regression*
17:00–17:20	Gilles Crommen	*Estimation of the complier causal hazard ratio under dependent censoring*
17:20–17:40	Christopher Aldous Oldnall	*Mendelian Randomisation: Why Do We Need to Talk About Pleiotropy*

CS28. Computational statistics [Room 2180]

16:00–16:20	Luis Angel García-Escudero	*Choice of input parameters in robust clustering*
16:20–16:40	Marcelo Hartmann	*Warped metrics for optimisation and sampling in probabilistic models*
16:40–17:00	Atila Göktaş	*Evaluation of Some Ridge Parameter Estimators in Logistic Regression Based on MSE and Skewness Criteria*
17:00–17:20	Lars Henry Berge Olsen	*Techniques for Estimating Conditional Shapley Values and When to Use Them*

CS29. Finance and risk [Room 4420]

16:00–16:20	Gunnar Rosenqvist	*Modeling ultra-high frequency trade durations with ACD type of models*
16:20–16:40	Markus Belfrage	*Machines don't go for lunch: A new diurnal adjustment for trade durations*
16:40–17:00	Jakob Söhl	*Spectral Calibration of Time-Inhomogeneous Exponential Lévy Models*
17:00–17:20	Roberto Morales-Arsenal	*GAMLSS models to explain and predict the length of hospital stays caused by climate change and its effects on health insurance sector*

19:30– Conference Dinner [75 Koszykowa Street]

(assembly hall of the Faculty of Physics, Warsaw University of Technology)

Friday, July 7

09:30–10:30 EMS Lecture [Room 0.03]

Session chair: Gérard Biau

Arnaud Doucet — *From Denoising Diffusion Models to Dynamic Transport Models – Generative Modeling and Inference*

10:30–11:00 Coffee break

11:00–12:40 Invited and Contributed Sessions

IS11. Robustness sensitivity and uncertainty of statistical estimation [Room 0.03a]

Session organizer and chair: Fanny Yang

11:00–11:30	Carlos Cinelli	[virtual] *Long Story Short: Omitted Variable Bias in Causal Machine Learning*
11:30–12:00	Nicola Gnecco	*Distribution generalization in semi-parametric models: A control function approach*
12:00–12:30	Yingzhen Li	*Bayesian Deep Learning via Function-space Posterior Inference*

IS16. Centennials of important events in the Probability Theory [Room 0.03]

Session organizer and chair: Adam Jakubowski

11:00–11:30	Aleksander Weron	*Contributions of Hugo Steinhaus to Probability Theory*
11:30–12:00	Rene Schilling	*Celebrating 100 Years of Wiener Space*
12:00–12:30	Adam Jakubowski	*Convergence in law of stochastic processes*

CS30. Networks 2 [Room 1.01]

11:00–11:20	Mindaugas Bloznelis	*Approximate subgraph count: asymptotic normality and jackknife estimate of variance*
11:20–11:40	Corinne Emmenegger	*Plugin Machine Learning for Treatment Effect Estimation on Networks*

CS31. Order statistics 2 [Room 1.40]

11:00–11:20	Mariusz Bieniek	*L-statistics as quantile estimators*
11:20–11:40	Magdalena Szymkowiak	*Some properties of generalized aging and reversed aging intensity functions*
11:40–12:00	Krzysztof Jasiński	*The number of failed components in a coherent system and its application to optimal design*

CS32. Time Series 2 [Room 2180]

11:00–11:20	Łukasz Lenart	*A stationary non-linear time series model with multiple frequencies*
11:20–11:40	Ana Martins	*Space-time moving average models for time series of counts*
11:40–12:00	Karolina Klockmann	*Efficient nonparametric estimation of Toeplitz covariance matrices*
12:00–12:20	Elżbieta Gajecka-Mirek	*Applying Functional Data Analysis to periodically correlated time series*
12:20–12:40	Maddie Smith	*Forecast Combination Through Dynamic Linear Models*

CS33. Topological data analysis [Room 5440]

11:00–11:20	Paweł Dlotko	*Mapper algorithms - how to visualize your data, even if they are high dimensional*
11:20–11:40	Jan Felix Senge	*Classification of materials using Topological Data Analysis*
11:40–12:00	Rafal Topolnicki	*Multivariate goodness of fit tests based on topological data summaries*

12:30–14:00 Lunch

14:00–15:40 Invited and Contributed Sessions

IS05. Computational statistics [Room 0.03]

Session organizer and chair: Anthony Lee

14:00–14:30	Yuansi Chen	[virtual] *When does Metropolized Hamiltonian Monte Carlo provably outperform Metropolis-adjusted Langevin algorithm?*
14:30–15:00	Anthony Lee	*Explicit convergence bounds for Metropolis Markov chains*
15:00–15:30	Sven Wang	*On polynomial-time mixing of MCMC for high-dimensional posterior distributions*

CS34. Design and optimisation [Room 1.01]

14:00–14:20	Satya Prakash Singh	*Bayesian Optimal Stepped Wedge Design*
14:20–14:40	Milena Bieniek	*Supply chain contracts with returns handling under price-sensitive stochastic demand*
14:40–15:00	Arpan Singh	*Optimal designs for testing pairwise differences: a graph based game theoretic approach*

CS35. Stochastic Differential Equations [Room 0.06]

14:00–14:20	Camilla Damian	*Statistical Inference for Rough and Persistent Volatility*
14:20–14:40	Krzysztof Bartoszek	*Inference for multivariate branching Ornstein-Uhlenbeck processes*
14:40–15:00	Luca Gonzato	*Controlled Sequential Monte Carlo Methods for Continuous-Time Diffusion Models*
15:00–15:20	Martyna Wiącek	*How to estimate time-dependent parameters in SDEs-based models via artificial neural networks*

15:30–16:00 Coffee break

16:00–17:00 Closing Lecture [Room 0.03]

Session chair: Fanny Yang

Marta Blangiardo	*Spatio-temporal Bayesian models for environmental epidemiology: methods and examples*

17:00–17:30 Closing Ceremony [Room 0.03]