

# ISBIS-2008 Timetable

## Tuesday July 1, 2008

09:30 - 10:00	Workshop Registration
10:00 - 16:00	Workshop on Risk Management Theory and Applications: Extremes, Joint Extremes, Copulae <i>Wolfgang Härdle, Humboldt-Universität zu Berlin &amp; Gerhard Stahl, Talanx AG, Hannover</i>
15:00 - 20:00	ISBIS-2008 Registration
15:30 - 19:00	Guided Tour of Prague

## Wednesday July 2, 2008

08:00 - 09:00	ISBIS-2008 Registration				
09:00 - 09:15	Opening Session: <i>Nicholas Fisher, Conference Director</i>				
09:15 - 10:30 Chair:	Keynote Session 1: <i>Vijay Nair, University of Michigan</i> <i>George Michailidis, University of Michigan</i>				
10:30 - 11:00	Coffee Break				
11:00 - 12:30	<b>IP 1a: Biostatistics Applications</b>	<b>IP 1b: Statistical Process Control</b>	<b>IP 1c: Bayesian Reliability</b>	<b>CP 1a: Financial Modeling I</b>	<b>CP 1b: Hot Topics</b>
Organisers:	<i>Moulinath Banerjee, University of Michigan</i>	<i>Eugenio Epprecht, Catholic University of Rio de Janeiro</i>	<i>Fabrizio Ruggeri, CNR-IMATI</i>		
Chairs:	<i>Stillian Stoev, University of Michigan</i>	<i>Eugenio Epprecht, Catholic University of Rio de Janeiro</i>	<i>William Meeker, Iowa State University</i>	<i>Tara Keshar Nanda Baldya, PUC-Rio</i>	<i>Sheng-Tsaing Tseng, National Tsing-Hua University</i>
	<i>Jason Fine, University of North Carolina</i>	<i>Giovanni Celano, University of Catania, Italy</i>	<i>Petr Volf, Czech Academy of Sciences</i>	<i>Vladimir Ladyzhets, Babson Capital Management LLC</i>	<i>Seohoon Jin, Korea University</i>
	<i>Marloes Maathuis, ETH Zurich</i>	<i>Maysa De Magalhaes, Brazilian Institute of Geography and Statistics</i>	<i>Refik Soyer, George Washington University</i>	<i>Adamo Uboldi, Joint Research Centre of the European Commission</i>	<i>Jin-Tyan Yeh, National Chengchi University</i>
	<i>Moulinath Banerjee, University of Michigan</i>	<i>Aurélia Aparecida de Araújo Rodrigues, Federal University of Uberlândia</i>	<i>Fabrizio Ruggeri, CNR-IMATI</i>	<i>Jerome Lapuyade-Lahorgue, Telecom Sud Paris</i>	<i>Sheng-Tsaing Tseng, National Tsing-Hua University</i>
				<i>Robert Ferstl, University of Regensburg</i> <i>Tara Keshar Nanda Baldya, PUC-Rio</i>	
12:30 - 14:00	Lunch Break				

<b>14:00 - 15:30</b>	<b>IP 1d: Statistics in Marketing</b>	<b>IP 1e: Quality Issues in Social and Environmental Problems</b>	<b>IP 1f: Statistics and E-Learning</b>	<b>CP 1c: Design</b>	<b>CP 1d: Banking, Risk Measures and Financial Modeling</b>
	<b>Organisers:</b> <i>Rajkumar Venkatesan , University of Virginia</i>	<i>Daniela Cocchi , University of Bologna</i>	<i>Uwe Ziegenhagen , Humboldt-Universität zu Berlin</i>		
	<b>Chairs:</b> <i>Nalini Ravishanker , University of Connecticut</i>	<i>Werner Müller , University of Linz</i>	<i>Graham Wills , SPSS</i>	<i>Roelof Coetzer , Sasol Technology (Pty) Ltd.</i>	<i>Tony Bellotti , University of Edinburgh</i>
	<i>Jenny van Doorn , University of Groningen</i>	<i>Francisco Montes , University of Valencia</i>	<i>Yoshiro Yamamoto , Tokai University</i>	<i>Stelios Georgiou , University of the Aegean</i>	<i>Giuseppe Bruno , Bank of Italy</i>
	<i>Rajkumar Venkatesan , University of Virginia</i>	<i>Alessandro Fassò , University of Bergamo</i>	<i>Uwe Ziegenhagen , Humboldt-Universität zu Berlin</i>	<i>Porntip Dechpichai , University of Wollongong</i>	<i>Yuliya Romanyuk , Bank of Canada</i>
		<i>Daniela Cocchi &amp; Michele Scagliarini , University of Bologna</i>	<i>Duncan Temple Lang , University of California, UC Davis</i>	<i>Pedro Carlos Oprime , Universidade Federal de Sao Carlos</i>	<i>Haritini Tsangari , University of Nicosia</i>
			<i>David Woods , University of Southampton</i>	<i>Shao-Wei Cheng , National Tsing Hua University</i>	<i>Xixin Cheng , The University of Hong Kong</i>
				<i>Roelof Coetzer , Sasol Technology (Pty) Ltd.</i>	<i>Lucio de Capitani , University of Milano Bicocca</i>
					<i>Tony Bellotti , University of Edinburgh</i>
<b>15:30 - 16:00</b>	<b>Coffee Break</b>				
<b>16:00 - 17:30</b>	<b>IP 1g: Statistical Methods and Applications I</b>	<b>IP 1h: Six Sigma and Other Quality Management Paradigms</b>	<b>IP 1i: Challenging Consulting Problems</b>	<b>IP 1j: Statistical Methods and Applications II</b>	<b>CP 1e: Statistical Methodology</b>
	<b>Organisers:</b> <i>Graciela González-Farías , CIMAT/Research Center in Mathematics, Mexico</i>	<i>Yves-Laurent Grize , Baloise Insurance Group</i>	<i>George Michailidis , University of Michigan</i>	<i>Graciela González-Farías , CIMAT, Mexico</i>	
	<b>Chairs:</b> <i>Graciela González-Farías , CIMAT Mexico</i>	<i>Yves-Laurent Grize , Baloise Insurance Group</i>	<i>George Michailidis , University of Michigan</i>	<i>Sigfrido Iglesias-Gonzalez , CIMAT, Mexico</i>	<i>Hao Cheng, Delft University of Technology</i>
	<i>Víctor Manuel Guerrero , ITAM, Mexico</i>	<i>Ellart von Collani , University of Wurtzburg, Germany</i>	<i>Jon Kettenring , Drew University</i>	<i>Eddy Angel Castillo Surlano , CIMAT, Mexico</i>	<i>Altair Campos, Federal University of Paraíba, Brazil</i>
	<i>Antonio Costilla , CIMAT/Research Center in Mathematics, Mexico</i>	<i>Andrea Eichholzer , Federal Statistical Office, Switzerland</i>	<i>DS Hooda , Jaypee Institute of Engineering and Technology</i>	<i>Victor Aguirre , ITAM</i>	<i>Veronica Montes de Oca , University of California, Riverside</i>
	<i>Rogello Ramos-Quiroga , CIMAT, México</i>		<i>Jeh Nan Pan , National Cheng Kung University</i>	<i>Anders Grimvall , Linköping University</i>	<i>Ellisabete Carolino , ESTESL, IPL</i>
					<i>Su-Fen Yang , National Chengchi University</i>
					<i>Hao Cheng, Delft University of Technology</i>

# Thursday July 3, 2008

09:00 - 10:30	IP 2a: Mortality Risk	IP 2b: Design of Experiments	IP 2c: Information and Data Visualization	CP 2a: Credit Analysis and Risk	
Organisers:	<b>Daniel Bauer</b> , Georgia State University	<b>David Steinberg</b> , Tel Aviv University	<b>Jussi Klemelä</b> , University of Oulu		
Chairs:	<b>Henrik Hult</b> , KTH, Sweden	<b>Stellos Georgiou</b> , University of the Aegean	<b>Graham Wills</b> , SPSS, USA	<b>Seohoon Jin</b> , Korea University	
	<b>Michael Ludkovski</b> , University of Michigan	<b>Roger Hoerl</b> , GE Global Research, USA	<b>Tatiana Tekusova</b> , Technische Universität Darmstadt	<b>Madhur Malik</b> , University of Southampton	
	<b>Shaohui Wang</b> , University of Ulm	<b>Andrea Pagano</b> , EC Joint Research Centre	<b>Rebecca Nugent</b> , Carnegie Mellon University	<b>Leandro D'Aurizio</b> , Bank of Italy	
	<b>Daniel Bauer</b> , Georgia State University		<b>Jussi Klemelä</b> , University of Oulu	<b>M H Omar</b> , King Fahd University of Petroleum & Minerals Dhahran	
				<b>José Carlos Simon de Miranda</b> , University of Sao	
				<b>Seongkeun Park</b> , Korea University	
10:30 - 11:00	Coffee Break & Posters				
11:00 - 12:30	IP 2d: Stochastic Modelling of Electricity Markets	IP 2e: Reliability	IP 2f: Data Mining	CP 2b: Statistical Theory	<b>Jose Pablo Arias-Nicolás</b> , University of Extremadura
Organisers:	<b>Fred Espen Benth</b> , University of Oslo	<b>William Meeker</b> , Iowa State University	<b>George Michailidis</b> , University of Michigan		<b>Vera Guerreiro</b> , University of Évora
Chairs:	<b>Fred Espen Benth</b> , University of Oslo	<b>Fabrizio Ruggeri</b> , CNR IMATI	<b>George Michailidis</b> , University of Michigan	<b>Silvia Osmetti</b> , University Cattolica de Sacro Cuore	<b>Mario Lucio De Oliveira</b>
	<b>Thilo Meyer-Brandis</b> , University of Oslo	<b>William Meeker</b> , Iowa State University	<b>William Cleveland</b> , Purdue University	<b>Bastiaan Geelhoed</b> , Delft University of Technology	<b>Novaes</b> , Universidade Federal de Juiz de Fora
	<b>Rikard Green</b> , Lund University	<b>Nozer Singpurwalla</b> , George Washington University	<b>Regina Liu</b> , Rutgers University	<b>Ennio Davide Isaia</b> , University of Torino	<b>Hocine Megloul</b> , University of Boumerdes Algeria
	<b>Rafal Weron</b> , Wroclaw University of Technology	<b>Nozer Singpurwalla</b> , George Washington University	<b>Nalini Ravishanker</b> , University of Connecticut	<b>Sandra Ferreira</b> , UBI & FCT-UNL	<b>Alessandro Fassò</b> , University of Bergamo
				<b>Enrique Ter Horst</b> , IESA	
				<b>Dario Ferreira</b> , UBI & FCT-UNL	
				<b>Silvia Osmetti</b> , University Cattolica de Sacro Cuore	
				Milano	
12:30 - 14:00	Lunch Break				

<b>14:00 - 15:30</b>	<b>IP 2g: Ruin Events in Insurance</b>	<b>IP 2h: Time Series with Business Applications</b>	<b>IP 2i: Handling Monstrous Data Sets – Responding to the Plight of the Analyst</b>	<b>CP 2c: Industrial Applications and Process Control</b>
<b>Organisers:</b>	<b>Vicky Fasen</b> , Munich University of Technology	<b>Nalini Ravishanker</b> , University of Connecticut	<b>Nicholas Fisher</b> , University of Sydney	
<b>Chairs:</b>	<b>Vicky Fasen</b> , Munich University of Technology	<b>Nalini Ravishanker</b> , University of Connecticut	<b>Nicholas Fisher</b> , University of Sydney	<b>Vincenzo Esposito Vinzi</b> , ESSEC Business School of Paris-Singapore
	<b>Henrik Hult</b> , KTH	<b>Fred Espen Benth</b> , University of Oslo	<b>William Cleveland</b> , Purdue University	<b>Eralp Dogu</b> , Dokuz Eylul University
	<b>Jeffrey Collamore</b> , University of Copenhagen	<b>Yulla R Gel</b> , University of Waterloo	<b>Leland Wilkinson</b> , SYSTAT	<b>Florbela Correia</b> , Instituto Politécnico de Viana do Castelo
	<b>Hansjörg Albrecher</b> , Radon Institute for Computational and Applied Mathematics, Linz	<b>Stillan Stoev</b> , University of Michigan	<b>Graham Wills</b> , SPSS	<b>Vincenzo Esposito Vinzi</b> , ESSEC Business School Paris-Singapore
			<b>Duncan Temple Lang</b> , University of California, Davis	
<b>15:30 - 16:00</b>	<b>Coffee Break</b>			
<b>16:00 - 17:30</b>	<b>IP 2j: Quantitative Finance in High Frequency and Low Temperature</b>	<b>IP 2k: Multivariate Statistical Process Control</b>	<b>IP 2l: Statistics and Software</b>	<b>CP 2d: Statistical Modeling</b>
<b>Organisers:</b>	<b>Wolfgang Härdle</b> , Humboldt-Universität zu Berlin	<b>Eugenio Epprecht</b> , Catholic University of Rio de Janeiro	<b>Alan Karr</b> , NISS / National Institute of Statistical Sciences	
<b>Chairs:</b>	<b>Wolfgang Härdle</b> , Humboldt-Universität zu Berlin	<b>Giovanni Celano</b> , University of Catania	<b>Jon Kettenring</b> , Drew University	<b>Peiming Wang</b> , Auckland University of Technology
	<b>Michal Benko</b> , Deutsche Bank	<b>Antonio Fernando Branco Costa</b> , UNESP	<b>Leland Wilkinson</b> , SYSTAT, USA	<b>Pavel Shevchenko</b> , CSIRO, Australia
	<b>Nikolaus Hautsch</b> , Humboldt-Universität zu Berlin	<b>Linda Lee Ho</b> , University of Sao Paulo, Brazil	<b>Alan Karr</b> , NISS, USA	<b>Ki Mun Jung</b> , Kyugsung University
	<b>Rafal Weron</b> , Wroclaw University of Technology	<b>Marcela Machado</b> , UNESP		<b>Zeynep Filliz Eren</b> , Dokuz Eylül University
				<b>Lidia Filus</b> , Northeastern Illinois University
<b>17:45 - 18:30</b>			<b>Open Meeting of ASMBI</b>	<b>Peiming Wang</b> , Auckland University

## Friday July 4, 2008

<b>09:00 - 10:30</b>	<b>IP 3a: Risk and Dynamics - I</b>	<b>IP 3b: Process Control II</b>	<b>IP 3c: Statistical Issues in Information Technology</b>	<b>CP 3a: Time Series</b>
<b>Organisers:</b>	<b>Jitka Dupačová &amp; Zuzana Prášková</b> , Charles University	<b>Gejza Dohnal</b> , Czech Technical University in Prague	<b>Earl Lawrence</b> , Los Alamos National Laboratory	
<b>Chairs:</b>	<b>Miloš Kopa</b> , Charles University	<b>Gejza Dohnal</b> , Czech Technical University in Prague	<b>Simon Wilson</b> , Trinity College, Dublin	<b>Demetrios Papanastassiou</b> , University of Macedonia
	<b>Juergen Franke</b> , University of Kaiserslautern	<b>Ron S Kenett</b> , KPA Ltd	<b>Daniel R Jeske</b> , University of California	<b>Vicky Fasen</b> , TU Munich
	<b>Wei Sun</b> , University of Karlsruhe	<b>Jiří Michálek</b> , Czech Academy of Sciences	<b>Yasuo Amemiya</b> , IBM	<b>Andre Luis Korzenowski</b> , UFRGS
	<b>Pavel Vaněček</b> , Charles University	<b>Gejza Dohnal</b> , Czech Technical University in Prague	<b>Sarah Michalak</b> , Los Alamos National Laboratory	<b>Demetrios Papanastassiou</b> , University of Macedonia
<b>10:30 - 11:00</b>	<b>Coffee Break</b>			
<b>11:00 - 12:30</b>	<b>IP: 3d Credit Risk</b>	<b>IP: 3e Particular Situations in Quality Control</b>	<b>IP: 3f Spatial Dependence</b>	<b>CP 3b: Volatility Models, Risk Measures, Options and Hedging</b>
<b>Organisers:</b>	<b>Matthias Scherer</b> , TU Munich	<b>Eugenio Epprecht</b> , Catholic University of Rio de Janeiro	<b>Werner Müller</b> , University of Linz	
<b>Chairs:</b>	<b>Matthias Scherer</b> , Technical University of Munich	<b>Marcela A G Machado</b> , UNESP	<b>Sarah Michalak</b> , Los Alamos National Laboratory	<b>Josef Hayden</b> , University of Regensburg
	<b>Jan-Frederik Mai</b> , TU Munich	<b>Fernanda Otília Figueiredo</b> , Universidade Porto & CEAUL, Portugal	<b>Juan M Rodriguez-Díaz</b> , University of Salamanca	<b>Piotr Jaworski</b> , University of Warsaw
	<b>Stephan Höcht</b> , TU Munich	<b>Carla Ten Caten</b> , Federal University of Rio Grande do Sul	<b>Reinhold Kosfeld</b> , Kassel University	<b>Adamo Uboldi</b> , Joint Research Centre of the European Commission
	<b>Matthias Scherer</b> , TU Munich	<b>Eugenio Epprecht</b> , Catholic University of Rio de Janeiro	<b>Werner Müller</b> , University of Linz	<b>Nancy Wozabal</b> , University of Vienna
				<b>Pål Nicolai Henriksen</b> , University of Oslo
				<b>Mohammed Z Farooqui</b> , M.D.College
				<b>Josef Hayden</b> , University of Regensburg
<b>12:30 - 14:00</b>	<b>Lunch Break</b>			

<b>14:00 - 15:30</b>	<b>IP 3g: Risk and Dynamics - II</b>	<b>IP 3h: Econometric Problems</b>	<b>IP 3i: Networks and Reliability</b>	<b>CP 3c: Statistical Modeling</b>
<b>Organisers:</b>	<b>Jitka Dupačová &amp; Zuzana Prášková</b> , Charles University	<b>Graciela González-Farías</b> , CIMAT, Mexico	<b>Simon Wilson</b> , Trinity College Dublin	
<b>Chairs:</b>	<b>Juergen Franke</b> , University of Kaiserslautern	<b>Graciela Gonzalez-Farías</b> , CIMAT	<b>Daniel Jeske</b> , University of California	<b>Ismael Sanchez</b> , University Carlos III Madrid
	<b>Karel Janeček</b> , RSJ Invest a.s., Prague	<b>Sigfrido Iglesias-Gonzalez</b> , CIMAT Mexico	<b>Javier Cano</b> , Rey Juan Carlos University, Madrid	<b>Miyoko Asano</b> , Daito Bunka University
	<b>Miloš Kopa</b> , Charles University	<b>Manuel Mendoza Ramírez</b> , ITAM, Mexico	<b>David Marquez</b> , Queen Mary, University of London	<b>Larry Shen</b> , Amylin Pharmaceuticals Inc
	<b>David Wozabal</b> , University of Vienna	<b>Karla Muñoz Gajardo</b> , Pontificia Universidad Católica de Chile	<b>Simon Wilson</b> , Trinity College Dublin	<b>Kunio Takezawa</b> , National Agricultural Research Center, Japan
				<b>Mardi Jankowitz</b> , University of South Africa
				<b>Dong Q Wang</b> , Victoria University of Wellington, NZ
				<b>Ismael Sanchez &amp; Isabel Gonzalez</b> , University Carlos III Madrid
<b>15:30-16:00</b>	<b>Coffee</b>			
<b>16:00-17:15</b>	<b>Keynote Session 2: William Perraudin</b> , Imperial College London			
<b>Chair:</b>	<b>Rüdiger Kiesel</b> , University of Ulm			
<b>17:15-17:30</b>	<b>Closing Session: Nicholas Fisher</b> , Conference Director			

<b>Hall A+B+C+D</b>				
<b>Hall A</b>	<b>Hall B</b>	<b>Hall C</b>	<b>Hall D</b>	<b>Hall E</b>