

Marrakesh International Conference on Probability and Statistics

(MICPS - 2016) from 25 to 28 April 2016

45 min = 40 min presentation + 5 min questions / 25 min = 20 min presentation + 5 min questions

Monday 25 April 2016	
8:00 - 8:30	Welcome reception and Registration
8:30 - 9:30	<p>Opening</p> <p>Mr. A. Miraoui: President of Cadi Ayyad University M. Taourirte: Dean of FSTG and Director of ENSAM Director of Laboratory LIBMA A. Belkacem: Director at HCP, Rabat Organizing committee</p>
Plenary Lecture : Amphi III	
9:30 - 10:15	E. Eberlein: A defaultable asset price model and two price valuation
10:15 - 10:45	Coffee Break
10:45 - 11:30	S. Ejaz Ahmed: Big Data analytics: Tools, Tricks, Pitfalls, Tips and Future Directions
11:30 - 12:15	B. Rémillard: Copulas for Discrete or Mixed Data and Applications
12:15 - 14:30	Lunch
14:30-15:15	J. Vives: A Malliavin-Skorohod calculus in L0 and L1 for additive Volterra-type processes
15:15-16:00	A. Hassairi: Beta-hypergeometric probability distribution on symmetric matrices
16:00 - 16:30	Coffee Break
16:30-16:55	C. Imzegoun: Stochastic stability for a hybrid system with Markovian switching
16:55-17:20	L. A. Hassou: Modelling the dependence structure between exchange and inflation rates: A parametric and semi parametric approach
17:20-17:45	N. Belaid: Approche bayesienne locale dans l'estimation non paramétrique de la fonction de masse de probabilité par noyau de Poisson
17:45-18:10	M. Fihri: Aligned rank and signed-rank tests for RCR models

Tuesday 26 April 2016		
Plenary Lecture : Amphi III		
8:30 - 9:15	Y. Cui: Statistics in post genomic era: challenges and opportunities	
9:15 -10:00	P. Imkeller: Stochastic analysis via Fourier based rough path calculus	
10:00 - 10:30	Coffee Break + Poster session	
Parallel sessions	Session 1 (Amphi III)	Session 2 (Seminar Room)
10:30-10:55	N. Agram: Stochastic optimal control of McKean-Vlasov equations with anticipating law	Y. El ansari: Stochastic prey-predator model with strong allee effect
10:55-11:20	K. Hiderah: Weak rate of convergence for the Euler-Maruyama approximation of one-dimensional SDEs involving the local times of the unknown process	P. Nowicki: Measurement error of animal abundance estimates and its effect on population time series variability
11:20-11:45	M. Kadi: Analysis of two heterogeneous server queueing model with balking, reneging and feedback	S. Derrar: On the nonparametric estimation of the functional ψ -regression under random left-truncation model
11:45-14:30	Lunch	
14:30-15:15	I. Nourdin: Squared chaotic random variables: new moment inequalities with applications	
15:15-16:00	A. Hussein: Some new developments in the surveillance of binary healthcare indicators	
16:00 - 16:30	Coffee Break	
Parallel sessions	Session 1 (Amphi III)	Session 2 (Seminar Room)
16:30-16:55	T. Bouezmarni: Improved conditional distribution estimators using Bernstein polynomials	S. Khalil: Impact of dependence on some multivariate risk indicators
16:55-17:20	Y. Rabhi: Copula function under biased sampling and informative censoring	L. harfouche: Bayes local bandwidth for kernel density estimation applied to categorical discrete data
17:20-17:45	M. El Omari: On the consistency of maximum likelihood estimator for stochastic differential equations with random effects	N. Azouagh: The local asymptotic normality of the exponential autoregressive model of order 2 in the vicinity of the autoregressive model of order 2
17:45-18:10	A. Abou-Bakre: Minimum contrast estimate for stochastic diffusion model of spread of HIV in a closed heterosexual population	

Wednesday 27 April 2016							
Plenary Lecture : Amphi V							
8:30 - 9:15	A. Hilbert: An Epsilon Nash Equilibrium for a Mean Field Game with Jump Dynamics						
9:15 -10:00	F. Viens: Optimal rates for parameter estimation of stationary Gaussian processes						
10:00 - 10:45	M. Podolskij: Limit Theorems for Stationary Increments Levy Driven Moving Averages						
10:45 - 11:15	Coffee Break + Poster session						
Parallel sessions	<table border="1"> <thead> <tr> <th>Session 1 (Amphi V)</th> <th>Session 2 (Seminar Room)</th> </tr> </thead> <tbody> <tr> <td>11:15-11:40 A. Kandouci: Stochastic integration with respect to fractional Brownian motion</td> <td>A. Elmyr: Analysis of SIRS epidemic system with random perturbation</td> </tr> <tr> <td>11:40-12:05 M. A. Niang: Wavelets-based estimation of nonlinear canonical analysis</td> <td>M. Elfatini: Stability for a stochastic epidemic model with a random transmission</td> </tr> </tbody> </table>	Session 1 (Amphi V)	Session 2 (Seminar Room)	11:15-11:40 A. Kandouci: Stochastic integration with respect to fractional Brownian motion	A. Elmyr: Analysis of SIRS epidemic system with random perturbation	11:40-12:05 M. A. Niang: Wavelets-based estimation of nonlinear canonical analysis	M. Elfatini: Stability for a stochastic epidemic model with a random transmission
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12:05-14:30	Lunch						
20:00	Gala dinner						

	Thursday 28 April 2016
	Plenary Lecture : Amphi III
8:30 - 9:15	A. F. Yao: Nonparametric prediction of spatial multivariate data
9:15 -10:00	R. Pettersson: Some properties of a stochastic epidemic model
10:00 - 10:45	U. Jensen: Reliability prediction using regression models
10:45 - 11:15	Coffee Break
11:15-11:40	B. Takhedmit: Parametric uncertainty analysis of the GI/M/1/N queue with multiple working vacation policy
11:40-12:05	A. Ouazza: A comparative study between three methods of Structural Equation Models
12:05-12:30	S. Minkevičius: On the inequality in open queueing networks
12:30 - 14:30	Closing + Lunch