	08. 24. 2017 **Thursday**		
16:00- -20:00	**REGISTRATION** **F02**		
	08. 25. 2017 **Friday**		
8:00-	**REGISTRATION** **F02**		
8:45-9:00	**Opening** **Tamás Mihálydeák**, *dean of the Faculty of Informatics* **István Fazekas,** *Chairman of the Seminar* **F0**		
9:00-10:00	**Siegfried Hörmann:** *Dimension reduction for functional data* **Chair: István Berkes** **F0**		
10:00-10:30	**Coffee break**		
10:30-	Random Graphs **Chair: Tamás Móri** **F01**	Asymptotic and Related Results for Dependent Random Variables I. **Chair: Tasos Christofides** **201**	Queuing Theory and Modeling Information Systems I. - *organized by János Sztrik* **Chair: András Benczúr** **202**
10:30-10:55	**Ágnes Backhausz:** *On the limit of dense preferential attachment random graphs*	**Przemyslaw Matula:** *On exact strong laws of large numbers under general dependence conditions*	**János Sztrik:** *Recent results on finite source retrial queues with collisions*
10:55-11:20	**Bence Rozner:** *Asymptotic degree distribution in preferential attachment graph models with multiple type edges*	**Charalambos Charalambous:** *Distance between a U-statistic and a normal random variable*	**Tamás Bérczes:** *Investigation of finite-source retrial queueing systems with collisions and non-reliable server using MOSEL*
11:20-11:45	**Sándor Rokob:** *A random graph model driven by time-dependent branching dynamics*	**Milto Hadjikyriakou:** *Some results for demimartingales and for randomly indexed demimartingales*	**Attila Kuki:** *Numerical Analysis of Retrial Queueing Systems with Conflict of Customers*
11:45-12:10	**József Mala:** *Estimating parameters of a directed weighted graph model with beta-distributed edge-weights*	**István Fazekas:** *General Bahr-Esseen inequalities and their applications*	**Ádám Tóth:** *Comparison of two operation modes of finite-source retrial queueing systems with collisions and non-reliable server by using simulation*
12:15-13:30	**Lunch** "Lovarda" building		
13:30-14:30	**Berkes István:** *Strong approximation, Skorohod representation, St. Petersburg paradox: some forgotten results of Paul Lévy* ***Chair: István Fazekas*** **F0**		
14:30-15:00	**Coffee break**		

15:00-	*Inference for high dimensional and functional time series I.* **Chair: Siegfried Hörmann** **F01**	Applied Statistics and Data Analysis I. **Chair: László Márkus** **201**	Queuing Theory and Modeling Information Systems II. - *organized by János Sztrik* **Chair: János Sztrik** **202**
15:00-15:25	**Vaidotas Characiejus:** *Testing for white noise in functional time series*	**Annette Möller:** Spatially adaptive Bayesian estimation for Probabilistic Temperature Forecasts	**Hamza Nemouchi:** *Performance Simulation of Finite-Source Cognitive Radio Networks with Servers Subject to Breakdowns and Repairs*
15:25-15:50	**Anne van Delft:** *Testing for stationarity of functional time series in the frequency domain*	**Jürgen Groß:** *Probabilistic temperature forecasting with a heteroscedastic model*	**Hanna Livinska:** *Gaussian approximation of multichannel networks with different input structure*
15:50-16:15	**Gregory Rice:** *Testing for change points in the cross-covariance of functional time series*	**Sándor Baran:** *Combining predictive distributions for calibration of ensemble forecasts for wind speed*	**András Benczúr:** *On the Notion of Information –the 4th Revolution and the Info-sphere*
16:15-16:40	**Moritz Jirak:** *Optimal change point tests in high dimension*	**Elvira Perekhodtseva:** *The stochastic forecast model with the lead time 12–48h of the strong squalls, tornadoes and heavy precipitation over the territories of Europe and European part of Russia*	
16:40-17:05	**Matthew Reimherr:** *High-Dimensional Function-on-Scalar Regression in Hilbert Spaces*		
19:00-	**Welcome party** "Nagyerdei Víztorony"		

08. 26. 2017
Saturday

9:00-10:00	**Tóth Bálint:** *Central limit theorem for random walk in doubly stochastic random environment* **Chair: Sándor Baran** **F0**		
10:00-10:30	**Coffe break**		
10:30-	Asymptotic and Related Results for Dependent Random Variables II. **Chair: Przemyslaw Matula** **F01**	Finance, Insurance, Risk **Chair: Alfredas Račkauskas** **201**	Applied Statistics and Data Analysis II. **Chair: Jürgen Groß** **202**
10:30-10:55	**Rita Giuliano:** *Convergence results for Oppenheim Series expansions and Oppenheim Continued Fractions expansions*	**Miklós Rásonyi:** *Optimal investment with general preferences in markets with frictions*	**Keith Knight:** *Influence in high-dimensional linear regression*
10:55-11:20	**Paulo Oliveira:** *Strong laws for weighted sums*	**László Márkus:** *Stochastic Correlations for Modelling Joint Behaviour of Asset Prices*	**Takamitsu Kurita:** *Testing parameter constancy in I(2) cointegrated VAR models*
11:20-11:45	**Zbigniew Lagodowski:** *Baum-Katz type theorems theorems for random fields with dependence structure*	**Rehez Ahlip:** Semi-analytical Option Pricing Under Hybrid	**Georgy Shevlyakov:** *A comparative study of robust and stable estimates of multivariate location*
11:45-12:10	**Vladimir Khokhlov:** *Universal approach to obtain Stein-Chen-like moment identities, characterizing and generalized moment identities of higher orders and their applications*	Statistics of Time Series and Stochastic Processes I. **Chair: Alfredas Račkauskas** **201** **Soudeep Deb:** *VAR model based clustering method for multivariate time series data*	**Margarita Dranitsyna:** *Investigation of the window variance noise component of the multicomponent signals*
12:15-13:30	**Lunch** "Lovarda" building		
13:30-14:30	**Thomas Mikosch:** *The eigenstructure of sample covariance matrices for high-dimensional heavy-tailed stochastic volatility models* **Chair: Gyula Pap** **F0**		
14:30-15:00	**Coffee break**		
15:00-	Limit Theorems and Stability Problems I. **Chair: Edward Omey** **F01**	Recent advances in extreme value theory I. **Chair: Thomas Mikosch** **201**	Applied Statistics and Data Analysis III. **Chair: Miklós Rásonyi** **202**
15:00-15:25	**Vladimir Bening:** *Transfer theorems concering asymptotic expansions for the distribution functions of statistics constructed from samples with random sizes*	**Johannes Heiny:** *A comparison of high-dimensional sample covariance and correlation matrices of a heavy-tailed time series*	**Yiannis Dimotikalis:** *Statistical Analysis of TripAdvisor Ratings Using Entropy and Mixture Distributions*
15:25-15:50	**Irina Shevtsova:** *On the rate of convergence in the global CLT for Poisson–binomial and mixed Poisson random sums*	**Clement Dombry:** *Tail measure of regularly varying time series*	**László Németh:** *Bias reduction for the Hill estimator*
15:50-16:15	**Zdzislaw Rychlik:** *On the Random Functional Central Limit Theorems with Almost Sure Convergence*	**Bojan Basrak:** *On regularly varying sequences and arrays*	**Petr Koldanov:** *Properties of statistical procedures for network structures identification*
16:15-16:40	Probability Distributions and Discrete Probability Models **Chair: Edward Omey** **F01** **Peter Kevei:** *On the tail of the solution of random fixed point equations*	**Zsuzsanna Bősze:** *On tail behavior of second order Galton-Watson processes with immigration*	
17:15-18:30	**POSTER SESSION**		

08. 27. 2017.
Sunday

9:00-

CONFERENCE EXCURSION TO TOKAJ/TARCAL

Travelling by bus, meeting in front of the building of Faculty of Informatics
Lunch and wine-tasting in Tokaj Wine Museum
Tarcal, Statue of the Blessing Jesus
Special coffee break in *Hanna cukrászda*
Wine-fair in Tarcal

-19:00

08. 28. 2017
Monday

9:00-10:00	**Vladimir Uchaikin:** *The Mittag-Leffler functions, related distributions, processes and limit theorems* **Chair: Victor Korolev** **F0**		
10:00-10:30	**Coffe break**		
10:30-	Statistical inference for financial models I. - *organized by Mohamed Ben Alaya, Ahmed Kebaier, Mátyás Barczy and Gyula Pap* **Chair: Arnaud Gloter** **F01**	Limit Theorems and Stability Problems II. **Chair: Zdzislaw Rychlik** **201**	Queuing Theory and Modeling Information Systems III. **Chair: András Zempléni** **202**
10:30-10:55	**Emmanuelle Clement:** *Estimating functions for SDE driven by stable Lévy processes*	**Barbara Jasiulis-Gołdyn:** *Asymptotic properties of Kendall random walks*	**Nino Svanidze:** *Probabilistic Analysis of a Redundant Repairable System with Two Service Operations*
10:55-11:20	**Ahmed Kebaier:** *Maximum Likelihood Estimation for Wishart processes*	**Karolina Łukaszewicz:** *Renewal theory for Kendall random walks*	**Tatyana Zakharova:** *Asymptotically optimal service stations arrangements for a parametric family of criteria*
11:20-11:45	**Mohamed Ben Alaya:** *Asymptotic properties of maximum likelihood estimator for the growth rate for a jump-type CIR process based on continuous time observations*	**Mateusz Staniak:** *Fluctuations of Kendall random walks*	**Yury Khokhlov:** *Quality of service of telecommunication system with nonhomogeneous input traffic*
11:45-12:10	**Mátyás Barczy:** *Asymptotic properties of MLE for the growth rate of an α-stable CIR process*	**Boualem Rabta:** *Stationary distribution and perturbation bounds for a stochastic inventory model*	Applied Statistics and Data Analysis III. **Chair: András Zempléni** **202** **Oleg Shestakov**: *Some limit theorems for the risk estimator in the stabilized thresholding method of signal processing*
12:15-13:30	**Lunch** "Lovarda" building		
13:30-14:30	**Victor Korolev:** *GG-mixed Poisson distributions* **Chair: Vladimir Uchaikin** **F0**		
14:30-15:00	**Coffe break**		
15:00-	Statistical inference for financial models II. - *organized by Mohamed Ben Alaya, Ahmed Kebaier, Matyas Barczy and Gyula Pap* **Chair: Gyula Pap** **F01**	Limit Theorems and Stability Problems III. **Chair: Irina Shevtsova** **201**	Stochastic Processes I. **Chair: Anna Soós** **202**
15:00-15:25	**Arnaud Gloter:** *Density in small time for Lévy driven SDE and application to the LAMN property*	**Edward Omey:** *Some Results of the order of functions at infinity*	**Alfredas Račkauskas:** *Weak invariance principle in Besov spaces for stationary martingale differences*
15:25-15:50	**Ngoc Khue Tran:** *Local asymptotic properties for Cox-Ingersoll-Ross process with discrete observations*	**Vytaute Pilipauskaite:** Scaling transition for nonlinear random fields with long-range dependence	**Tomasz Grzywny:** *Transition densities of Levy processes with slowly varying symbols*
15:50-16:15	**János Marcell Benke:** *Asymptotic inference for linear stochastic differential equations with time delay*	**Miklós Kornyik:** *Random matrices and orthogonal polynomials*	**Peter Kern:** *Hausdorff dimension results for self-affine random fields*
16:15-16:40	**Gyula Pap:** *Statistics for two-factor affine diffusions*	**Ruslan Gabdullin, Vladimir Makarenko:** *On natural convergence rate estimates in the Lindeberg--Feller theorem*	**Péter Major:** *Estimation of the supremum of a class of sums of i.i.d. random variables*

08. 29. 2017
Tuesday

9:00-		Probability Distributions and Discrete Probability Models **Chair: Yury Khokhlov** **201**	Stochastic Processes II. **Chair: Peter Kern** **202**
9:00-9:25		**Nikolai Ushakov:** *Recovering information lost due to discretization*	**Anna Soós:** *Self-similar random sets and fractals for generalized contractions*
9:25-9:50		**Arsen Yakymiv:** *On the Erdős-Turán Law for Random Permutations with Cycle Weights*	**Christos Skiadas:** *First exit time probability density forms for life table data*
9:50-10:15		**Alexander Korchagin:** *Discrete alternative of the Weibull distribution and a two-step grid decomposition approach*	**Márton Ispány:** *Limit theorems for critical branching processes with immigration in VE*
10:15-10:40		**Alexey Chuprunov:** *On the probability of the event: at least one cell contains given number of particles*	**Eduard Rotenstein:** *BSDEs driven by a piecewise deterministic Markov process and featuring generalized Frechet subgradients. Applications to multi-stable gene networks dynamics*
10:40-11:10	**Coffe break**		
9:00-		Statistics of Time Series and Stochastic Processes II. **Chair: Christos Skiadas** **201**	Nonparametric Statistics **Chair: Márton Ispány** **202**
11:10-11:35		**András Zempléni:** *Smoothed estimators for extremes of dependent circular data*	**Alexey Kudryavtsev:** *Optimization of probability-of-error criterion in the models with non-Gaussian noise*
11:35-12:00		**György Terdik:** *Estimating the covariance function of isotopic fields on the sphere*	**Jana Klicnarova:** *On Multivariate Nonparametric Methods Based on Interdirections*
12:00-12:25		**Dmitry Malakhov:** *Analysis of time series of amplitude-modulated plasma turbulence*	**Samis Trevezas:** *Maximum likelihood estimation for nonparametric denumerable Markov models*
12:25-12:40	***Closing*** **Tamás Mihálydeák**, *dean of the Faculty of Informatics* **István Fazekas,** *Chairman of the Seminar* **201**		
12:40-	**Lunch** "Lovarda" building		