

## ABOUT THE SPEAKERS

**Anastasios Tsiatis** graduated from Berkeley in 1974 in statistics (advisor was Jerzey Neyman, one of the founders of modern statistical theory). He held professorships at the University of Wisconsin and at Harvard School of Public Health and the affiliated Dana-Farber Cancer Institute. Currently he is Full Professor at North Carolina State University. His field of research is medical statistics and clinical trials (in particular in oncology and HIV). He is one of the few world leaders in the successful combination of deep statistical methodology with state-of-the-art biomedical research.

**Paul Embrechts** obtained a Master of Science (Lic.) in Mathematics from the University of Antwerp and a Doctor of Science degree from the K.U.Leuven, and is since 1989 Professor of Mathematics at the ETH Zürich. Prior to joining ETH, he held academic positions at the K.U.Leuven, Imperial College London, and the Hasselt University. His field of research is actuarial mathematics and quantitative risk management, with special emphasis on the stochastic modeling of extreme events.

**Wenceslao González Manteiga** is the chair of the Galician school in Nonparametric Inference (Spain). His main field of research is nonparametric curve estimation with applications in different topics such as Environmental Sciences, Finance and Health. Besides curve estimation he also wrote substantial contributions on survival analysis, bootstrap methodology and analysis of dependent data. He is coordinator of important networks in Mathematics.

**Ricardo Cao** obtained a degree in Mathematics and a Ph D degree from the University of Santiago de Compostela (Spain). He is Full Professor in Statistics at the University of A Coruña (Spain). He is a leading researcher in the field on nonparametric estimation. He has been member of the Academic Council of the Spanish Society for Statistics and Operations Research and founding member of the Galician Society for Fostering of Statistics and Operations Research. Since September 2008 Ricardo Cao is the coordinator for Mathematics in the Spanish Agency for Evaluation and Exploring.

## REGISTRATION FEE

2 day symposium: 30 Euro

Dinner: 70 Euro

Social event: 30 Euro

## HOW TO REGISTER?

You can register and book accommodation through <http://www.uhasselt.be/ISRASP>

## LOCATION

The symposium takes place at Hasselt University, Agoralaan, Building D, 3590 Diepenbeek  
[www.uhasselt.be/contact\\_and\\_map](http://www.uhasselt.be/contact_and_map)

## FURTHER INFORMATION

For further information contact Mrs. Viviane Mebis  
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## SPONSORING

Fonds voor Wetenschappelijk Onderzoek  
Belgian Statistical Society (BVS-SBS)  
WOG Fundamentele Technieken in de Wiskunde  
Quetelet Society  
IDDI (International Drug Development Institute)  
Johnson & Johnson  
Hasselt University

## Social Program

### SATURDAY 21 MAY 2011

10.00-12.00

Guided tour in the Gallo-Roman museum (Tongeren)

12.00-14.00

Lunch at the 'Bazilik' (Tongeren)

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International Symposium on Recent  
Advances in Statistics and Probability  
in honor of prof. dr. Noël Veraverbeke

19-20 May 2011

Hasselt University  
Lecture Halls H5 and H6

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# Scientific Program

**THURSDAY 19 MAY 2011**

8.30-9.15 Welcome coffee

## **SURVIVAL ANALYSIS**

9.15-10.15

Anastasios Tsiatis (North Carolina State University, USA – Princess Lilian Foundation visiting professor)  
The synergy trial: accounting for treatment discontinuation

10.15-11.00

Ricardo Cao (University of La Coruña, Spain)  
Statistical tools for credit risk via censored data analysis

11.00-11.15 Coffee break

11.15-11.45

Ingrid Van Keilegom (UCLouvain, Belgium)  
The copula-graphic estimator of the survival function under dependent censoring with unknown copula

11.45-12.15

Michal Kulich (Charles University, Prague, Czech Republic)  
Estimating disease incidence from cross-sectional biomarker data

12.15-12.45

Luc Duchateau (UGent, Belgium)  
Frailty shares and correlates, copula divides and unites

12.45-14.00 Lunch

## **NONPARAMETRIC METHODS**

14.00-14.45

Wenceslao Manteiga (University of Santiago de Compostela, Spain)  
General views of the goodness-of-fit tests for statistical models with applications in finance and environmental problems

14.45-15.15

Jan Swanepoel (North-West University, Potchefstroom, South Africa)  
Another look at bootstrap confidence intervals

15.15-15.30 Coffee break

15.30-16.00

Irène Gijbels (KULeuven, Belgium)  
Smoothing, local likelihood and semiparametric estimation of copulas

16.00-16.30

Marek Omelka (Charles University, Prague, Czech Republic)  
Nonparametric estimation of a conditional copula and association measures

**FRIDAY 20 MAY 2011**

## **PROBABILITY AND STOCHASTIC PROCESSES**

9.30-10.30

Paul Embrechts (ETH, Zürich, Switzerland)  
Quantitative risk management and the financial crisis

10.30-10.45 Coffee break

10.45-11.15

Tetyana Kadankova (VUB, Brussels, Belgium)  
First passage and first exit problems in context of finance and queuing theory

11.15-11.45

Jef Teugels (KULeuven, Belgium)  
Change point analysis of extreme values

11.45-12.15

Nick Bingham (Imperial College, London, UK)  
Topological regular variation

12.15-14.30 Lunch

14.30-19.00 Academic session

19.00 Dinner at 'De Barrier' (Houthalen)

# Program Academic Session

**FRIDAY 20 MAY 2011**

14.30 "Welcome" by Luc De Schepper, Rector UHasselt

14.40 Musical Interlude I

14.50 "Neighbor, friend and colleague" by Paul Janssen

15.10 Musical Interlude II

15.20 "Et vidit quod esset bonum" by Noël Veraverbeke

15.50 Musical Interlude III

16.00 "Award for excellence in statistical research"  
by Geert Molenberghs

16.10 Reply by the award holder

16.25 "Closing words" by Marc Aerts

16.30 Reception

19.00 Dinner at 'De Barrier' (Houthalen)

