Program

Wednesday, July 23, 2008

Plenary session – Probability and Stochastic Processes
– Chair: **Simo Puntanen**

8:55 − 9:00	*Opening*
9:00 − 9:40	A. Ben-Israel: *Probabilistic distance clustering*
9:40 − 10:20	C. A. Braumann: *Stochastic differential equation models for population growth and for individual growth in randomly varying environments*

10:20 − 10:40   Coffee Break

Plenary session – Recent Advances I – Chair: **George P. H. Styan**

10:40 − 11:20	M. Perlman: *A SINful approach to Gaussian graphical model selection*

Contributed session – Time Series and Stochastic Processes
– Chair: **Carlos A. Braumann**

11:30 − 11:50	J. Hunter: *Bounds on expected coupling times in a Markov chain*
11:50 − 12:10	R. Kala: *A note on Anderson's note on a stationary autoregressive process*
12:10 − 12:30	D. G. Pereira: *Stochastic search for eigenvalues and eigenvectors*
12:30 − 12:50	H. Naseri: *Linear prediction of multivariate processes with infinite variance*

Contributed session – Data Analysis – Chair: **Dinis D. Pestana**

11:30 − 11:50	S. Pollock: *The realisation of finit-sample frequency-selective filters*
11:50 − 12:10	S. Unkel: *Simultaneous parameter estimation in exploratory factor analysis*
12:10 − 12:30	S. Shinmura: *Comparison of revised IP-OLDF and revised IPLP-OLDF by LINGO*
12:30 − 12:50	C. Andrade: *Application of PCA in atmospheric sciences*

13:00 − 14:00   Lunch

Plenary session − Experimental Designs I − Chair: **João T. Mexia**

14:00 − 14:40   T. Caliński: *On the application of affine resolvable designs to variety trials*

14:40 − 15:20   S. Mejza: *Incomplete split-plot designs: perspectives and challenges*

15:20 − 15:40   Coffee Break

Contributed session − Experimental Designs II − Chair: **Stanisław Mejza**

15:40 − 16:00   S. Ferreira: *Inference for almost balanced models*

16:00 − 16:20   W. Alnosaier: *A simplified Kenward-Roger approximate F test with application to block designs*

16:20 − 16:40   J. M. Rodriguez-Diaz: *Some properties on the coefficients of the characteristic polynomial of the information matrix in optimal design of experiments*

16:40 − 17:00   S. Monteiro: $2^{(n-p)}$ *designs - algorithms for constructing fractions*

Contributed session − Matrices I − Chair: **Götz Trenkler**

15:40 − 16:00   G. Cravo: *On controllability of partially prescribed matrices*

16:00 − 16:20   M. Seddighin: *Extending Hölder-McCarty inequality to accretive normal matrices operators*

16:20 − 16:40   J. Benítez: *Using the CS decomposition to study linear combinations of Moore-Penrose Hermitian matrices*

16:40 − 17:00   O. M. Baksalary: *Exploring generalized and hypergeneralized projectors along Route 66*

Contributed session − Inference I − Chair: **S. Ejaz Ahmed**

17:10 − 17:30   Y. Dodge: *New developments in direction dependency*

17:30 − 17:50   C. Nunes: *Non-central F distributions with non-centrality parameters with gamma distributions*

17:50 − 18:10   S. Mirakhmedov: *Asymptotic efficiencies of the Greenwood's goodness-of-fit test*

Contributed session − Linear Inference I
− Chair: **Dietrich von Rosen**

17:10 − 17:30	S. Haslett: *Delete-k residuals for generalized linear models*
17:30 − 17:50	M. Ucal: *An empirical comparison of model selection criteria for parametric and nonparametric regression*
17:50 − 18:10	C. Santos: *Structured families of normal models with COBS*
18:10 − 18:30	S. Inácio: *Comparing the centres of pared series of studies*

Thursday, July 24, 2008

Plenary session − Linear Inference II − Chair: **Tadeusz Caliński**

9:00 − 9:40	J. Volaufová: *Heteroscedastic ANOVA - old solutions, new views*
9:40 − 10:20	R. Zmyślony: *Jordan Algebras and applications to the mixed linear models*

10:20 − 10:40 Coffee Break

Plenary session − Testing − Chair: **Muni S. Srivastava**

10:40 − 11:20	S. E. Ahmed: *Simultaneous estimation and testing of several Cronbach's alpha*

Contributed session − Linear Inference III − Chair: **A. Markiewicz**

11:30 − 11:50	F. Carvalho: *Nesting and crossing segregated mixed models*
11:50 − 12:10	R. Covas: *Binary operations, lattices and genealogical tree of Jordan algebras: a framework for analyzing mixed linear models*
12:10 − 12:30	P. Bertrand: *What is missing from methods to solve problems where data values are missing?*

Contributed session − Economic, Financial and Actuarial Mathematics
− Chair: **Stephen Pollock**

11:30 − 11:50	B. Oliveiros: *Child anxiety and school success - percentiles of Portuguese population*
11:50 − 12:10	H. Naseri: *Stochastic risk model in life insurance*
12:10 − 12:30	R. São João: *Modeling congestive heart failure using generalized linear models with binary response variable*

13:00 − 14:00 Lunch

Special session – Chair: **George P. H. Styan**

14:00 − 14:40   T. W. Anderson: *Linear functional relationships with repeated observations*
14:40 − 14:50   *Discussion*

14:50 − 15:10   Coffee Break

Special session – part II

15:10 − 15:50   G. P. H. Styan: *An annotated and illustrated bibliography with hyperlinks for T. W. Anderson*

19:00   Barbecue

Friday, July 25, 2008

Plenary session – Matrices II – Chair: **Michael Perlman**

9:00 − 9:40   C. R. Johnson: *Why is so much "eventually" true*
9:40 − 10:20   I. Olkin: *Probabilistic proofs of matrix inequalities*

10:20 − 10:40   Coffee Break

Plenary session – Recent Advances II – Chair: **Lynn R. LaMotte**

10:40 − 11:20   A. Markiewicz: *On recent development in admissible and linearly sufficient estimation in linear models*

Contributed session – Matrices III – Chair: **Alexander Kovacec**

11:30 − 11:50   M. C. Gouveia: *On a singular Toeplitz-pencil*
11:50 − 12:10   F. Martins: *Eigenvalues of circulant matrices*
12:10 − 12:30   N. Bebiano: *A relative operator entropy in Krein spaces*
12:30 − 12:50   M. Madiman: *Determinant and trace inequalities for sums of positive-definite matrices*

Contributed session – Experimental Desings III
– Chair: **Douglas Wiens**

11:30 − 11:50   A. Szczepańska: *Optimal designs in multivariate models with nuisance parameters and unknown dispersion matrix*
11:50 − 12:10   P. Canas Rodrigues: *Genotype × environment interaction - challenges and perspectives*
12:10 − 12:30   K. Filipiak: *Connectivity properties of circular BIB designs under an interference model*

13:00 − 14:00   Lunch

Plenary session − Estimation − Chair: **Adi Ben-Israel**

14:00 − 14:40	M. S. Srivastava: *Testing the equality of several covariance matrices with fewer observations than the dimension*
14:40 − 15:20	D. von Rosen: *Estimation in multivariate linear models with Kronecker product covariance structure*

15:20 − 15:40   Coffee Break

Contributed session − Distribution Theory
            − Chair: **Jeffrey Hunter**

15:40 − 16:00	A. Arlotto: *Hessian orders and multinormal distributions*
16:00 − 16:20	L. Grilo: *The exact and near-exact distributions for the generalized Wilks Lambda statistic used in the test of independence of several sets of variables*
16:20 − 16:40	F. Marques: *A general near-exact distribution theory for the most common likelihood ratio test statistics used in multivariate statistics*

Contributed session − Linear Inference IV
            − Chair: **Stephen Haslett**

15:40 − 16:00	S. Puntanen: *Some peculiar properties of the BLUE's covariance matrix*
16:00 − 16:20	D. Ferreira: *Adjustment of normal mixed models through triple minimization*
16:20 − 16:40	R. Lemos: *J-chaotic order and J-relative entropy*
16:40 − 17:00	J. Hauke: *Moran's coefficient and algebraic characteristics of some standardized connectivity matrices used to measure a spatial autocorrelation*

17:10 −   Excursion

20:00 −   Conference Dinner

Saturday, July 26, 2008

Plenary session− Experimental Designs IV
            − Chair: **Roman Zmyślony**

9:00 − 9:40	D. D. Pestana: *Optimal and quasi optimal designs*
9:40 − 10:20	D. Wiens: *Robust discrimination design*

10:20 − 10:40   Coffee Break

Plenary session − ILAS Session − Chair: **Charles R. Johnson**

10:40 − 11:20   R. B. Bapat: *Determinant and inverse of the distance matrix of a tree*

Contributed session − Matrices IV − Chair: **Natália Bebiano**

11:30 − 11:50   T. von Rosen: *On a new class of singular nonsymmetric matrices with nonnegative integer*
11:50 − 12:10   A. Nata: *k-Numerical ranges and Toeplitz matrix*
12:10 − 12:30   R. Teixeira: *Indefinite numerical range of 3×3 matrices*
12:30 − 12:50   A. Armandnejad: *Right gw-majorization on $M_{n,m}$*

Contributed session − Linear Inference V
        − Chair: **Hans J. Werner**

11:30 − 11:50   P. Ramos: *Commutative Jordan algebras piling - application to step nested designs*
11:50 − 12:10   M. de Carvalho: *Inference in mixed models: further applications of the dimension*
12:10 − 12:30   V. Jesus: *Interaction between factors that nest: application to prime basis factorials*
12:30 − 12:50   S. Oliveira: *Regressional designs using prime basis factorials with blocks*

13:00 − 14:00   Lunch

Plenary session − Linear Algebra and Applications
        − Chair: **Júlia Volaufová**

14:00 − 14:40   L. R. LaMotte: *Properties of families of probability distributions over finite parameter and sample spaces via linear algebra*
14:40 − 15:20   G. Trenkler: *Column space equalities for orthogonal projectors*

15:20 − 15:40   Coffee Break

Contributed session − Matrices V − Chair: **Ravindra B. Bapat**

15:40 − 16:00   A. Kovacec: *Hankel pencil conjecture*
16:00 − 16:20   H. J. Werner: *Some more results on projectors*
16:20 − 16:40   J. Cadima: *Relations between the singular value decompositions of dolumndoubly- and uncentred matrices*

Contributed session − Inference II − Chair: **Yadolah Dodge**

15:40 − 16:00	C. Rohde: *Robust estimation and profile likelihood in the MVN distribution*
16:00 − 16:20	J. de Miranda: *The variance of random determinants*
16:20 − 16:40	M. Amezziane: *Kernel based robust estimation of a location parameter*
16:40 − 17:00	A. Cantarinha: *Collective model for forest fires assessment*

Closing session – Chair: **Carlos A. Coelho**

17:10 − 17:50	G. P. H. Styan: *Some comments on the magic card puzzle, illustrated with images of playing cards and postage stamps*
17:50 − 18:00	*Closing*