# Workshop on Nonparametric Inference – WNI2008

## Coimbra, June 26–28, 2008

## PROGRAM

| Thursday June 26 | Friday June 27 | Saturday June 28 |
|---|---|---|
| 9.00–10.00 Opening & Registration | 9.30–10.30 **László Györfi** | 9.30–10.30 **Emmanuel Candès** |
| 10.00–11.00 **Philippe Vieu** | 10.30–11.00 Coffee break | 10.30–11.00 Coffee break |
| 11.00–11.30 Coffee break | 11.00–12.40 Contributed sessions 3A, 3B | 11.00–12.40 Contributed session 5 |
| 11.30–12.30 **Antonio Cuevas** | | |

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| Thursday June 26 | Friday June 27 | Saturday June 28 |
|---|---|---|
| 14.30–16.10 Contributed session 1 | 14.30–16.10 Contributed sessions 4A, 4B | 14.30–16.10 Contributed session 6 |
| 16.10–16.40 Coffee break | 16.10–16.40 Coffee break | 16.10–16.40 Coffee break |
| 16.40–18.00 Contributed session 2 | Visit to Univ. Coimbra (historical) | 16.40–17.40 **Irène Gijbels** |
| | | 17.40–18.00 Closing |

| Welcome reception 19.30–20.30 | | |
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# WNI2008 – Scientific Program

## Plenary Sessions
Room Pedro Nunes

Thursday, June 26
10.00–11.00
**On nonparametric functional data analysis**
Philippe Vieu

Thursday, June 26
11.30–12.30
**On nonparametric estimation of boundary measures**
Antonio Cuevas

Friday, June 27
9.30–10.30
**Nonparametric prediction of time series**
László Györfi

Saturday, June 28
9.30–10.30
**Computationally tractable statistical estimation when there are more variables than observations**
Emmanuel Candès

Saturday, June 28
16.40–17.40
**Smoothing non equispaced heavy noisy data with wavelets kernels**
Irène Gijbels

## Contributed Sessions

## Session 1
Thursday, June 26
Room Pedro Nunes

14.30–14.50    **The shorth plot**
J.H.J. Einmahl, M. Gantner, G. Sawitzki
14.50–15.10    **Spatial prediction via the kernel method with cross-validation approaches for bandwidth selection**
R. Menezes, C. Ferreira, P. García-Soidán
15.10–15.30    **Nonparametric estimation of a log-concave density**
M. Cule, R. Samworth, R. Gramacy, M. Stewart
15.30–15.50    **Multivariate plug-in bandwidth selection with unconstrained pilot bandwidth matrices**
J.E. Chacón, T. Duong
15.50–16.10    **A copula-based test for independence**
N. Neumeyer, S. Kiwitt

## Session 2
Thursday, June 26
Room Pedro Nunes

16.40–17.00    **Advances in data depth**
C. Agostinelli, M. Romanazzi
17.00–17.20    **Variable selection and weighting by nearest neighbor ensembles**
J. Gertheiss, G. Tutz
17.20–17.40    **Peak preserving spectral density estimation**
L. Desmet, I. Gijbels
17.40–18.00    **The additive-interactive nonlinear volatility model, its estimation and some testing issues**
M. Levine, T. Li

## Session 3A

Friday, June 27
Room Pedro Nunes

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| 11.00–11.20 | **Specification tests for the distribution of errors in nonparametric regression: a martingale approach**<br>J. Mora, A. Pérez-Alonso |
| 11.20–11.40 | **Representation of the conditional distribution function of a censored variable given a linear combination of a $d$-vector of covariates**<br>M.C. Iglesias-Pérez, W. González-Manteiga |
| 11.40–12.00 | **A test for comparing regression curves versus one-sided alternatives**<br>J.C. Pardo-Fernández, N. Neumeyer |
| 12.00–12.20 | **Nonlinear wavelet regression for left-truncated, dependent data**<br>J. Uña-Álvarez, H.-Y. Liang |
| 12.20–12.40 | **Nonparametric Mixture Regression**<br>A. Rojas, C. Genovese, L. Wasserman |

## Session 3B

Friday, June 27
Room 2.4

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| 11.00–11.20 | **Longitudinal modeling when response and time-dependent covariates are measured at different timepoints**<br>J.A. Dubin, X. Xiong |
| 11.20–11.40 | **IRT analysis of STAIC data**<br>B. Oliveiros, A. Gomes da Silva, E. Ponciano |
| 11.40–12.00 | **A semiparametric estimator for spatial count data regression analysis**<br>J.A. Santos, M.M. Neves, C. Barroso, F. Costigliola, F. Maia |
| 12.00–12.20 | **Forecasting M3 competition data - another approach**<br>C. Cordeiro, M. Neves |
| 12.20–12.40 | **Estimation of the restricted conditional mean gap time: the induced dependent censoring aspect**<br>A.-C. Andrei |

## Session 4A

Friday, June 27
Room Pedro Nunes

14.30–14.50   **A geometric interpretation of the multiresolution criterion**
T. Mildenberger

14.50–15.10   **Nonparametric Bayesian inference for integrals with respect to an unknown finite measure**
T. Erhardsson

15.10–15.30   **Multiresolution and model choice**
A. Kovac

15.30–15.50   **Weak convergence of the supremum distance for supersmooth kernel deconvolution**
B. van Es, S. Gugushvili

15.50–16.10   **Nonparametric model checking for dynamic load sharing models**
E. Beutner

## Session 4B

Friday, June 27
Room 2.4

14.30–14.50   **A SDE growth model: nonparametric estimation of the drift and the diffusion coefficients**
P.A. Filipe, C.A. Braumann

14.50–15.10   **Smoothing non-stationary correlated data**
P. Foster

15.10–15.30   **On confidence intervals for a distribution function under association**
C. Azevedo

15.30–15.50   **Stability estimating in optimal sequential hypotheses testing**
E. Gordienko, A. Novikov, E. Zaitseva

15.50–16.10   **MAP estimation for curve modeling with free-knot splines**
L. Amate, M.J. Rendas

## Session 5

Saturday, June 28
Room Pedro Nunes

11.00–11.20    **Nonparametric adaptive Bayesian oracle projection estimation in the white noise model**
A. Babenko, E. Belitser

11.20–11.40    **B-splines regression smoothing and difference type of penalties**
I. Gijbels, A. Verhasselt

11.40–12.00    **Principal points and elliptical distributions from the multivariate setting to the functional case**
G. Boente, J.L. Bali

12.00–12.20    **Length and surface area estimation under convexity type assumptions**
B. Pateiro-López, A. Rodríguez-Casal

12.20–12.40    **Functional data classification based on reproducing kernel regularization**
A. Muñoz, J. González

## Session 6

Saturday, June 28
Room Pedro Nunes

14.30–14.50    **Smoothing parameter selection in hazard rate estimation**
F. Van Graan

14.50–15.10    **A copula approach to conditional density estimation**
O. Faugeras

15.10–15.30    **A bootstrap comparison of generalized linear models against nonparametric alternatives with binomial stimulus-response data**
K. Zychaluk, D.H. Foster

15.30–15.50    **Nonparametric surveillance under weak dependence to detect structural changes**
A. Steland

15.50–16.10    **Adaptive maximum and proxy maximum probability estimation of multidimensional Poisson intensities**
J.C.S. Miranda