

**4TH ANNUAL DOCTORAL WORKSHOP OF THE
GRADUATE SCHOOL IN STATISTICS AND
ACTUARIAL SCIENCES**

Gembloux, Belgium, 18 May 2010

Program

09:00 Welcome coffee

09:00 Welcome Word (A. Théwis)

09:30 Invited session

Pr C. Demetrio *Formulating mixed models for experiment, including longitudinal experiments*

10:30 Coffee break

11:00 Senior PhD students invited session

Lebrun, P. (ULg, Biostat) - *Bayesian hierarchical linear regression for the validation of analytical methods*

Ley, C. (ULB, Stat) - *Multivariate runs tests for symmetry*

Schwarz, M. (UCL, Stat) - *Adaptative nonparametric instrumental regression by model selection*

12:30 Lunch

13:30 Parallel contributed sessions: graduates' researches

Biostat session

Cetinyurek, A. (ULg, Biostat) - *Bayesian modelling of clustered interval-censored data using a flexible shared frailty model*

Donneau, A.-F. (ULg, Biostat) - *The partial proportional odds assumption in the analysis of longitudinal ordinal data*

Jaeger, J. (UCL, Biostat) - *Functional estimation in systems defined by differential equation using bayesian smoothing methods*

Zhang, L. (ULg, Biostat) - *The modified Reyment's multivariate coefficient of variation*

Stat/Actu session

Badran, R. (ULB, Actu) - *A new approach to dependence: generalization of the Bernoulli and Poisson shock model*

Laurent, G. (ULg, Stat) - *Computational study of the error distribution in right-censored and selection biased regression models*

Pigeon, M. (UCL, Stat) - *Composite lognormal-Pareto model with random threshold*

Rayée, G. (ULB, Stat) - *Local volatility pricing models for long-dated FX derivatives*

16:00 Social activity

Visit of the ancient Benedictine Abbey of Gembloux and local craft beer tasting