

PRESENTATION SCHEDULE

Tuesday –February 2

Time	Presenter	Affiliation	Title
17:00 – 17:40	Kasra Alishahi	Assistant Professor, Department of Mathematics, Sharif University of Technology, Iran	Prediction in the absence randomness!
17:50 – 18:30	Erfan Salavati	Assistant Professor, Department of Statistics, Amirkabir University of Technology, Iran	Portfolio Selection Under Ambiguity
18:40 – 18:50	Break		
18:50 – 19:30	Hamid R. Arian	Assistant Professor, Department of Economics, Sharif University of Technology, Iran	The Uncertain Shape of Grey Swans
19:40 – 20:20	John Nolan	Professor, Department of Mathematics and Statistics, American University, USA	Generalized Multivariate Stable Scale Mixtures of Extreme Value Laws
20:30 – 20:40	Break		
20:40 – 21:00	Mazyar Ghani	Ph.D. student, Technische Universität, Berlin	A Dynamical Systems Approach to Singular Stochastic Delay Differential Equations
21:10 – 21:30	Kavous Khorshidian	Associate Professor, Department of Statistics, Shiraz University, Iran	Some Practical Notes on the Semi-Markov Modelling of Queueing Systems

Wednesday - February 3

Time	Presenter	Affiliation	Title
17:00 – 17:40	Afshin Parvardeh	Associate Professor, Department of Statistics, University of Isfahan, Iran	TBA
17:50 – 18:30	Ali Khezeli	Assistant Professor, Department of Mathematics, Tarbiat Modares University, Iran	Invariant Circle-Packing
18:40 – 18:50	Break		
18:50 – 19:30	Richard A. Davis	Professor, Department of Statistics, Columbia University, USA	Modeling of Time Series Using Random Forests: Theoretical Developments
19:40 – 20:20	Yimin Xiao	Professor, Department of Statistics, Michigan State University, USA	Some Recent Results on Multivariate Gaussian Random Fields
20:30 – 20:40	Break		
20:40–21:00	Nader Karimi	Ph.D. Student, Amirkabir University of Technology, Iran	Commodity Price Modeling by Optimal Storage Time
21:10 – 21:50	Bijan Z. Zanganeh	Professor, Department of Mathematics, Sharif University of Technology, Iran	The Recent Developments in Stochastic Evolution Equations with Monotone Nonlinearity

Thursday - February 4

Time	Presenter	Affiliation	Title
17:00 – 17:40	Saeed Rezakhah	Associate Professor, Department of Statistics, Amirkabir University of Technology, Iran	Multi Scale Invariant Fields: Estimation and Prediction
17:50 – 18:30	Ahmad R. Soltani	Professor, Department of Statistics and Operations Research, Kuwait University, Kuwait	Moving Average Representation for Spatial First Order Autoregressive Processes: Time Domain Approach
18:40 – 18:50	Break		
18:50 – 19:30	Mohsen Pourahmadi	Professor, Department of Statistics, Texas A&M University, USA	Stationary Subspace Analysis & Brain-Computer Interface
19:40 – 20:20	Mahmoud Zarepour	Professor, Department of Mathematics and Statistics, University of Ottawa, Canada	On invariance properties of Poisson random measures
20:30 – 20:40	Break		
20:40–21:00	Saeed Zohari	Ph.D. Student, Allameh Tabataba’I University, Iran	Structural Model for Credit Default Swap Pricing Under Levy Processes
21:10 – 21:30	Fariba Nasirzadeh	Ph.D. Student, Shiraz University, Iran	Range-anisotropic super elliptical log Gaussian Cox processes