

Programme

Tuesday, June 25th

KL: Keynote Lecture

IT: Invited Talk

IS: Invited Session

CS: Contributed Session

13:00	Registration is open (at info desk)	
13:45–14:00	Opening	
14:00–15:45	Plenary Session 1, Room 1037, Chair Dietrich von Rosen	
14:00–15:00	KL	Simo Puntanen <i>Tampere University</i> C.R. Rao's Century from Tampere's perspective
15:00–15:45	IT	Katarzyna Filipiak <i>Poznań University of Technology</i> Safety belt estimation under the multivariate linear model
15:45–16:15	Coffee break	
16:15–18:00	IS1	Org: Peter Song <i>University of Michigan</i> New analytics for complex correlated data
18:00–19:30	Walking tour in Tartu city centre	
19:30–21:00	Welcome reception at Delta	

Invited Session 1: New analytics for complex correlated data

Tuesday 16:15–18:00, Room 1020

<i>Organizer: Peter Song</i>		<i>Chair: Éric Marchand</i>
Peter Song	Quantile mediation analysis	
Margaret Banker	Changepoint and functional parameter estimation with an accelerometer data application	
Ostap Okhrin	Addressing maximization bias in reinforcement learning with two-sample testing	
Menggang Yu	Sufficient dimension reduction for populations with structured heterogeneity	

Wednesday, June 26th

9:30–10:15	Plenary Session 2 , Room 1020, Chair Christian Genest	
9:30–10:15	IT	Adelchi Azzalini <i>University of Padova</i> On the use of ordered factors as explanatory variables
10:15–10:45	Coffee break	
10:45–12:25	CS1	Multivariate regression modeling
12:25–14:00	Lunch break	
14:00–15:45	IS2	Org: Éric Marchand <i>Université de Sherbrooke</i> Predictive density estimation
15:45–16:15	Coffee break	
16:15–17:55	CS2	Statistics in high dimensions

Contributed Session 1: Multivariate regression modeling

Wednesday 10:45–12:25, Room 1020

Chair: Katarzyna Filipiak

Jūratė Karasevičienė	Some properties of generalized subexponential distributions
Natalya Pya Arnqvist	Shape constrained additive models with smooth interactions
Stanislav Anatolyev	AIC for many-regressor heteroskedastic regressions
Evangelos Evangelou	Mixed-penalty Bayesian Gaussian graphical lasso
Ivan Žežula	Multivariate mean testing in a class of models with patterned variance matrices

Invited Session 2: Predictive density estimation

Wednesday 14:00–15:45, Room 1020

<i>Organizer: Éric Marchand</i>		<i>Chair: Adelchi Azzalini</i>
Éric Marchand	The search for efficient predictive density estimators in multivariate models	
Takeru Matsuda	Matrix estimation and prediction via singular value shrinkage	
Fumiyasu Komaki	Improving predictions based on right invariant priors for group models	
Keisuke Yano	Predictive inference in linear mixed models	

Contributed Session 2: Statistics in high dimensions

Wednesday 16:15–17:55, Room 1020

<i>Chair: Kalev Pärna</i>	
Per Arnvqvist	Gaussian model-based clustering for functional data with covariates
Tõnu Kollo	Covariance structure tests for multivariate t-distribution
Taras Bodnar	Reviving pseudo-inverses: Asymptotic properties of large dimensional Moore-Penrose and Ridge-type inverses with applications
Xiaomi Hu	Multivariate order and a pseudo restricted MLE under multivariate order restrictions
Joni Virta	Spatial depth for object-valued data

Thursday, June 27th

9:00–10:45	Plenary Session 3 , Room 1020, Chair Tõnu Kollo		
9:00–10:00	KL	Christian Genest and Johanna Nešlehová <i>McGill University</i>	Bayes spaces and their use in functional data analysis of multivariate probability densities
10:00–10:45	IT	Thomas Mikosch <i>University of Copenhagen</i>	Extreme value theory for multivariate heavy-tailed time series
10:45–11:15	Coffee break		
11:15–12:35	CS3	Applications	
12:35–14:00	Lunch break		
14:00–15:45	IS3	Org: Wen Zhou <i>Colorado State University</i>	Statistical modeling and inference on complex network data
15:45–16:15	Coffee break		
16:15–17:45	Panel discussion Moderator: D. von Rosen		What is multivariate statistics in 2024?
19:00–22:00	Conference Dinner at the restaurant Vilde & Vine		

Contributed Session 3: Applications

Thursday 11:15–12:35, Room 1020

Chair: Krista Fischer

Maryna Prus	Computing optimal allocation of trials to sub-regions in crop-variety testing in case of correlated genotype effects
Māra Delesa-Velina	NMR metabolomics data as a predictor of lifespan: challenges of modelling and interpretation in the Estonian Biobank cohort
Dace Kalsone	Socioeconomic status and reading achievements in Latvia and Lithuania: schools and individual level
Kalev Pärna	On uncertainty estimation in Estonian Forestry Inventory (NFI)

Invited Session 3: Statistical modeling and inference on complex network data

Thursday 14:00–15:45, Room 1020

<i>Organizer: Wen Zhou</i>	<i>Chair: Meelis Käärrik</i>
Wen Zhou	Detection and statistical inference on informative core and periphery structures in weighted directed networks
Yuan Zhang	U-statistic reduction: Higher-order accurate risk control and statistical-computational trade-off, with application to network method-of-moments
Ji Zhu	A latent space model for hypergraphs with diversity and heterogeneous popularity
Yunpeng Zhao	Community detection with heterogeneous block covariance mode

Friday, June 28th

9:00–10:30	Plenary Session 4 , Room 1020, Chair Ivan Žežula	
9:00–9:45	IT	Solomon W. Harrar <i>University of Kentucky</i> Overcoming biomarker bias with finite mixtures for multivariate outcomes
9:45–10:30	IT	Hannu Oja <i>University of Turku</i> Notions of dispersion, kurtosis and information: From principal components to independent components
10:30–11:00	Coffee break	
11:00–12:40	CS4	New developments in statistical estimation and modeling
12:40–13:00	Closing	

Contributed Session 4: New developments in statistical estimation and modeling

Friday 11:00–12:40, Room 1020

<i>Chair: Thomas Mikosch</i>	
Han Bao	Maximum spacing estimation under unbounded h-functions for multivariate observations
Janis Valeinis	Smoothly trimmed mean for two and more sample statistical inference
Leonora Pahirko	Location and scale parameter estimation in two-sample problems
Mohammad Jamsher Ali	PH approximation of two-barrier ruin probability for Lévy risk having two-sided PH jumps
Artur Tuttar	On generation of tabular data using <i>CTGAN</i> and <i>mice</i> methods