Wednesday, 7 June

9.00-10.00	Reception					

Plenary talk-Room:Crystal Hall
Markov Chain Monte Carlo Meets Generative AI -Eric Moulines
Chair: Gregory Nuel
(10.00-11.00)

11.00-11.30	Coffee Break					

IS: Invited session	Room: Crystal Hall	Room: Timber I	Room: Timber II	Room: Dock Six I	Room: Dock Six II	
	IS: Recent advances in actuarial, credit and financial risk modeling	**IS: Information and modeling in continuous-valued time series - Part I**	**IS: Modelling Tail Risk**	**IS: Issues of Stochastic Dependence and Orderings in Game and Voting Theory**	**IS: New trends in Reliability, Coherent Systems and Measures of Information**	

11:30-13:30	Chair: *Jose-Luis Vilar-Zanon*	Chair: *Dimitris Kugiumtzis*	Chair: *Katalin Varga*	Chair: *Fabio Spizzichino*	Chair: *Maria Longobardi*	
	Pricing and hedging of financial claims by entropy segmentation and convex duality *Jose-Luis Vilar-Zanon*	Partial synchronization within and across layers in chimera state networks *Ralph Andrzejak*	Tail risk interference from theory-infused models *Katarzyna Budnik*	Comparing Random Variables is Not as Obvious as 1, 2, 3 *Bernard De Baets*	Information Concepts in Reliability Analysis *Refik Soyer*	
	Offline Deep Reinforcement Learning for Dynamic Pricing of Consumer Credit *Ramin Okhrati*	Noise reduction for functional time series data *Cees Diks*	Small Sample Properties of a Linear Programming Estimator in Quantile Regression Models with Time Series Data: An Application to Growth at Risk *Marian Varva*	Negative dependence notions and tournament scores *Yoseph Rinott*	Comparisons between Systems with Two-Component Subsystems *Florentina Suter*	
	Subsidizing inclusive insurance to reduce impoverishment *Corina Constantinescu*	A Dual HMM-Change Point Analysis Approach for Link Quality Detection *Sotiris Skaperas*	Horseshoe Prior for Bayesian Quantile Regression *Tibor Szendrei*	Load-sharing models in the study of random permutations, minima within subsets of random variables, and related paradox *Fabio Spizzichino*	Predicting Future Failure Times By Using Quantile Regression *Francesco Buono*	
	On a Penalty Function in the Erlang Renewal Dual Risk Model Under Independent Randomised Observations *Alfredo D. Egídio dos Reis*	A General Procedure for Localising Strictly Proper Scoring Rules *Ramon de Punder*	Nonstationary Financial Risk Factors and Macroeconomic Vulnerability for the United Kingdom *Katalin Varga*	Stochastic models in the construction of paradoxes in probability, game and voting theory *Emilio De Santis*	Unified Formulations of Entropy and Extropy *Maria Longobardi*	

13:30-15:00	Lunch Break					

Plenary talk-Room:Crystal Hall
Some statistical insights into physics-informed neural networks- Gerard Biau
Chair: Sotirios Sabanis
(15.00-16.00)

CT: Contributed Talks	Room: Crystal Hall	Room: Timber I	Room: Timber II	Room: Dock Six I	Room: Dock Six II	Room: Grand Pietra
	CT: Statistical methods	**CT: Stochastic Processes**	**CT: Risk models**	**CT: Decision Theory- Part I**	**CT: Latent Variable Models**	**CT: Distribution theory and related topics-Part I**

16:00-17:00	Chair: *Evgeny Burnaev*	Chair: *Samuel Herrmann*	Chair: *Alfredo D. Egídio dos Reis*	Chair: *Yoseph Rinott*	Chair: *Vittorio Perduca*	Chair: *George Afendras*
	Multiscale Scanning With Nuiscance Parameters *Frank Werner*	Gamma processes for prognosis: theory, applications and perspectives *Zeina Al Masry*	Expected Discounted Penalty Function of Gerber-Shiu for a Renewal Risk Model with Positive Jumps Perturbed by Diffusion *Ekaterina T Kolkovska*	Conditional gambler's ruin problem with arbitrary winning and losing probabilities with applications *Pawel Lorek*	The Disorder Problem. An approach based on Partially Observable Markov Decision Processes *Doncho Donchev*	The Failure Rate for the Convolution of Two Distributions One of Which has Bounded Support *George Tzavelas*
	Spacings-Based Goodness-of-Fit Testing *Reza Pakyari*	On fluctuation-theoretic decompositions via Lindley-type recursions *Offer Kella*	On the time and aggregate claim amount until ruin in a jump diffusion risk model in the presence of an upper safety level *Jacob David Economides*	The Static Duel Discounted Stochastic Game *Athanasios Kehagias*	Non-parametric Observation Driven HMM *Hanna Bacave*	Covariance Identity for q-Distributions *Violetta E Piperigou*
	Goodness of fit for the generalized Poisson distribution based on the probability generating function *Apostolos Batsidis*	δ-records in Models with Trend *Miguel Lafuente Blasco*	Background risk model in presence of heavy tails under dependence *Dimitrios G. Konstantinides*	Some optimal stopping pre-emption games in two-dimensional continuous Markov models *Pavel V. Gapeev*	Distribution of the number of carrier genotypes in Mendelian models *Alexandra Lefebvre*	A wide family of continuous univariate distributions and applications *Markos Koutras*

17.00-17.30	Coffee Break					

IS: Invited session	Room: Crystal Hall	Room: Timber I	Room: Timber II	Room: Dock Six I	Room: Dock Six II	Room: Grand Pietra
	IS: First Passage Time problems and related topics	**IS: Langevin based algorithms in sampling, stochastic optimization and AI**	**IS: Sequential analysis and estimation**	**IS: Official Statistics**	**IS: Probabilistic inference in hidden state and biosequences**	**IS: Probability, information and modeling in discrete-valued time series**

17.30-19.30	Chair: *Laura Lea Sacerdote*	Chair: *Sotirios Sabanis*	Chair: *Olympia Hadjiliadis*	Chairs: *Athanasios Thanopoulos and George Tsaklidis*	Chair: *Donald E. K. Martin*	Chair: *Dimitris Kugiumtzis*
	Exact Simulation of the First Time a Stochastic Process Overcomes a Given Threshold *Samuel Herrmann*	Training neural networks with Langevin based algorithms and key applications *Sotirios Sabanis*	Sequential and Asynchronous Identification of Signals *Georgios Fellouris*	Development of methodology for automated crop mapping in Greece using Neural Networks and Sentinel-2 satellite imagery *Eleni Papadopoulou*	Inference in states of hidden sparse Markov models *Donald martin*	A corrected mutual information estimator for the improvement of mRMR feature selection filter *Nikolaos Papaioannou*
	Boundary crossing problems and functional transformations for Ornstein-Uhlenbeck processes *Aria Ahari*	Interacting Particle Systems for EM *Tim Johnston*	Generative Modeling with Optimal Transport Maps *Evgeny Burnaev*	Testing for the bias in the estimation of business structure indexes from different data sources *Michaela Balkoudi*	Hidden segmentation models *Vittorio Perduca*	Information-based Causality in High-Dimensional discrete-valued time series *Elsa Siggiridou*
	The Joint Distribution of Value and Local Time Of Simple Random Walk and Reflected Simple Random Walk. Pandemic-Motivated Queueing Analysis. *Isaac Meilijson*	New Tamed Langevin MCMC algorithms and their applications *Iosif Lytras*	Speed-based Measures of Signal-to-Noise Ratios *Yuang Song*	Longitudinal Cluster Analysis to the Annual Expenses of the Healthcare System of Selected Countries of the European Union from 2004 to 2018 *Christina Chatzimichail*	Patterns in structured RNAseq, mixture of Bayesian networks, deterministic finite automata, and generating functions *Gregory Nuel*	Testing for determinism in symbolic sequences: Is Bach's brain a Markov chain? *Michael Small*
	Boundary Crossing of Delayed Brownian Motion and The Non-Local Heat Equation on a Time-Dependent Domain *Bruno Toaldo*		Sqrt2 estimation for smooth eigenvectors of matrix-valued functions *Giovanni Motta*	Granger causality among economic indices of industry in Greece *Eleni Tsakalidou*	Sparsification of Phylogenetic Covariance Matrices via Wavelets *Manuel Lladser*	Poisson Network Autoregression *Konstantinos Fokianos*

20.00-21.00	Welcome Reception					

Thursday, 8 June

	Plenary talk-Room: Crystal Hall
9.00-10.00	**Perspectives on Mortality Modelling - Gareth Peters**
	Chair: Athanasios Kehagias

	Room: Crystal Hall	Room: Grand Pietra I	Room: Grand Pietra II	Room: Dock Six I	Room: Dock Six II
IS: Invited session CT: Contributed Talks	**CT: Markov Models**	**CT: Decision Theory- Part II - Stochastic control**	**CT: Probabilistic modeling in applied sciences**	**IS: Stochastic Modeling in Reliability and Resilience**	**CT: Applications of statistics to environmental and related topics**
	Chair: *Andreas Georgiou*	Chair: *Alexander Gnedin*	Chair: *Serkan Eryılmaz*	Chair: *Bei Wu*	Chair: *Rodi Lykou*
10.00-11.00	Analysis of a multi-level manpower model under different circumstances *Nikolas Tsantas*	A Stochastic Control Problem With Linearly Bounded Control Rates In A Brownian Model *Clarence CS Simard*	Structural reliability assessment of composite columns in steel and concrete *Pellumb Zogu*	System Reliability Modelling via Virtual Ages *Lirong Cui*	A Remote Sensing Application of Generalized Linear Mixed-Effects Models in Crop Phenology Prediction *Ioannis Oikonomidis*
	Functional Central Limit Theorem for Certain Markov Chains in Random Environment with Applications in Machine Learning *Attila Lovas*	Stochastic Maximum Principle For A Constraint Nonzero-Sum Game Application: Bancassurance *Emel Savku*	Acceptability Model of Risk in Italian Tunnels *Massimo Guarascio*	Reliability Modeling for Systems Degrading in Markovian Environments with Protective Auxiliary Components *Jingyuan Shen*	Modeling Rainfall Interarrival Times, Rainfall Depths and their dependence, using the Hurwitz Lerch Zeta family of distributions and Discrete Copulas *Tommaso Martini*
	Moments Computation for Markov-Modulated Fluid Models with Upward Jumps and Phase Transitions *Abdallah Itidel*	Optimal stopping zero-sum games in continuous hidden Markov models *Pavel V. Gapeev*	Investigation of the climate impact on WNV vectors abundance *Orfeas Karathanasopoulos*		Multivariate Fay-Herriot Models for Small Area Estimation in Forest Inventory *Aristeidis Georgakis*

11.00-11.30	Coffee Break

	Room: Crystal Hall	Room: Grand Pietra I	Room: Grand Pietra II	Room: Dock Six I	Room: Dock Six II
IS: Invited session	**IS: Branching Processes and Related fields I**	**IS: Sequential Selection, Best Choice and Games Problems**	**IS: Probabilistic Modeling of Engineering Systems**	**IS: Stochastic Modeling in Reliability and Resilience**	**IS: Fractional long-range dependence processes: theory, applications and simulations**
	Chair: *Miguel Gonzalez*	Chair: *Yaakov Malinovsky*	Chair: *Serkan Eryılmaz*	Chair: *Bei Wu*	Chair: *Enrica Pirozzi*
11:30-13:30	Ancestral inference for age-dependent branching process with immigration *Anand N. Vidyashankar*	The Last-Success Optimal Stopping Problem with Random Observation Times *Alexander Gnedin*	Reliability evaluation of discrete time consecutive-k systems *Cihangir Kan*	Reliability of Three-dimensional Consecutive k-type System *He Yi*	Estimation of the Hirst Parameter from Continuous Noisy Data *Marina Kleptsyna*
	Scaling Limits of Critical Controlled Multi-type Branching Processes *Pedro Martín-Chávez*	On optimal stopping of a random sequence with unknown distribution *Alexander Goldenshluger*	Analyzing the Number of Failed Components in a series-parallel System *Murat Ozkut*	Reliability Modeling for Balanced System Considering Mission Aborted Policies *Chen Fang*	The Monte Carlo method for the fractional calculus *Igor Podlubny*
	Multi-type Sevastyanov Branching Processes and Application in Cancer Research *Maroussia Bojkova*	On Round-Robin Tournaments with a Unique Maximum Score and Some Related Results *Yaakov Malinovsky*	On the reliability structures with two common failure criteria and cold standby redundancy *Ioannis Triantafyllou*	Resilience Modeling for multi-component systems based on Markov process *Bei Wu*	Mittag-Leffler Single Server Queues *Nicos Georgiou*
	Large Deviation results for Controlled Branching Processes *Inés M. del Puerto*	Blotto Game with Testing (The Locks, Bombs and Testing Model) *Isaac Sonin*	Probabilistic modelling and assessment of a renewable hybrid energy system *Serkan Eryılmaz*	Mean Hitting Time Approximation for Rare Events *Nikolaos Limnios*	Coupling Plateaux and Jumps: the Undershooting of Subordinators and the Corresponding Semi-Markov Processes *Giacomo Ascione*

13:30-15:00	Lunch Break

	Plenary talk-Room:Crystal Hall
15.00-16.00	**Repeated Significance Tests Based on Multiple Scan Statistics for One- and Two-Dimensional Data- Joseph Glaz**
	Chair: Markos Koutras

	Room: Crystal Hall	Room: Grand Pietra I	Room: Grand Pietra II	Room: Dock Six I	Room: Dock Six II
CT: Contributed Talks	**CT: Stochastic Modelling in Epidemiology**	**CT: Bayesian methods**	**CT: Brownian and Gaussian Processes**	**CT: Stochastic processes- Part II**	**CT: Distribution theory and related topics- Part II**
	Chair: *Dimitris Kugiumtzis*	Chair: *Apostolos Batsidis*	Chair: *Marina Kleptsyna*	Chair: *George Vasiliadis*	Chair: *George Afendras*
16:00-17:00	Modeling and parameter estimation of a multi-hidden chain model of typhoid fever in Mayotte *Ibrahim Bouzalmat*	Parameter Estimation Issues on the Generalised Gamma Model for Complete and Interval Censored Observations *Samis Trevezas*	Estimates for Exponential Functionals of Real-Valued Continuous Gaussian Processes *Jose Alfredo Lopez-Mimbela*	Reliability Modeling and Evaluation of Continuous Degradation System under Dynamic Environments *Yamei Zhang*	Coverage and connectivity in stochastic geometry *Mathew D Penrose*
	SIR epidemics perturbed by Feller processes *Matthieu Simon*	Genetically modified mode jumping MCMC approach for Bayesian multivariate fractional polynomials *Aliaksandr Hubin*	Quickest change-point detection problems for multidimensional Wiener processes *Pavel V. Gapeev*	Windings Of Planar Stochastic Processes And Applications. *Stavros Vakeroudis*	Asymptotic results for sums and extremes *Claudio Macci*
	Modeling the Health Impact of COVID-19 using Mixed Interaction Models and Chain Graph Models *Konstantina Gourgoura*	Interval Bayesian method to sequential sampling problem *Masayuki Horiguchi*	The Inverse First-passage Time Problem as Hydrodynamic Limit of a Particle System *Alexander Klump*	On the growth rate of superadditive processes and the stability of functional GARCH models *Baye Matar Kandji*	Stochastic Comparisons of Mixtures Models: Review and Discussion *Bahaedin Khaledi*

17.00-17.30	Coffee Break

	Room: Crystal Hall	Room: Grand Pietra I	Room: Grand Pietra II	Room: Dock Six I	Room: Dock Six II
IS: Invited session	**IS: Branching Processes and Related fields II**	**IS: Information and modeling in continuous-valued time series- Part II**	**IS: Inference and limit theorems for stochastic processes with applications**	**IS: Statistical seismology I**	**IS: Fractional and nonlocal operators in applied probability**
	Chair: *Inés María del Puerto García*	Chair: *Dimitris Kugiumtzis*	Chair: *Salim Bouzebda*	Chairs: *Eleftheria Papadimitriou, Rodolfo Console and Jiancang Zhuang*	Chair: *Giacomo Ascione*
17.30-19.30	Implicit multi-type branching processes with immigration and periodic integer-valued autoregressive models *Martón Ispany*	Inflation Dynamics in Greece and Asymmetric Causal Effects *Katerina Kyrtsou*	Empirical likelihood with censored data *Amor Keziou*	Bayesian analysis of temporal changes in the probability distribution of seismic parameters and links with the seismic cycle *Elisa Varini*	Volterra sandwiched volatility model: Markovian approximation and hedging *Anton Yurchenko-Tytarenko*
	On the absorption and limiting behaviour of defective branching processes in a varying environment *Carmen Minuesa*	Nonlinear connectivity as a driver of time-horizon heterogeneity *Angeliki Papana*	Markov-Switching State-Space Models with Applications to Neuroimaging *David Degras*	On extending the ETAS model *Jiancang Zhuang*	From Semi-Markov Evolutions to Scattering Transport and Superdiffusions *Bruno Toaldo*
	Statistical sequential analysis for Controlled Branching Processes *Miguel González*	Applications of an information-based causality networks in finance *Akylas Fotiadis*	Bayesian Nonparametric Hypothesis Testing with Applications *Mame Diarra Fall*	From simulated earthquakes a key to modelling the occurrence of a strong event *Rodolfo Console*	Gaussian and Non-Gaussian Processes Linked to Convolution-type Fractional Operators *Luisa Beghin*
	Multitype Branching Process with Nonhomogeneous Poisson and Contagious Poisson Immigration *Landy Rabehasaina*	Information measures for balancing redundancy and relevance in data analysis *Dimitris Kugiumtzis*	Shannon Entropy in Deep Learning: Applications and Benefits *Issam El Hattab*	Testing of the Seismic Gap Hypothesis in a model with realistic earthquake statistics *Eugenio Lippiello*	Time-Fractional Diffusion from Two Markovian Hopping-Trap Mechanisms *Gianni Pagnini*

Friday, 9 June

	Room: Crystal Hall				
9.00-10.00	**Plenary talk-Room: Crystal Hall**				
	Weak Ergodicity in General Non-Homogeneous Markov Systems- Panagiotis G.C. Vasileiou				
	Chair: Alexandra Papadopoulou				
10.00-11.00	**Plenary talk-Room: Crystal Hall**				
	Opinion dynamics on complex networks: From mean-field limits to sparse approximations - Mariana Olvera-Cravioto				
	Chair: Zbigniew Palmowski				
11.00-11.30	Coffee Break				

IS: Invited session CT: Contributed Talks	Room: Crystal Hall	Room: Grand Pietra I	Room: Grand Pietra II	Room: Dock Six I	Room: Dock Six II
	IS: Stochastic modelling for dynamical biological systems	**IS: Random trees, tools and extensions**	**IS: Financial Mathematics I**	**IS: Hidden Markov models and applications**	**CT: Queueing Processes**
	Chair: *Giorgos Minas*	Chair: *Hosam Mahmoud*	Chair: *Michail Anthropelos*	Chair: *George Tsaklidis*	Chair: *George C Mytalas*
11.30-13.00	From single cells to microbial consortia and back: stochastic chemical kinetics coupled to population dynamics *Jacob Ruess*	Affine urns and their applications to hyperrecursive trees *Joshua Sparks*	Kyle's Model with Stochastic Liquidity *Gordan Zitkovic*	Failure Rates for (hidden) semi-Markov models and applications *Eirini Votsi*	Performance Analysis for a Two-Server Queue with Disasters and Vacations *George C Mytalas*
	A stochastic multiscale modelling framework for the evolution of phenotype-structured cell populations *Konstantinos Alexiou*	Continuous time Polya urns and applications in random trees *Srinivasan Balji*	Discrete-time Approximation of Rough Volatility Models *Alexandra Chronopoulou*	Filtering a Hidden Open Homogeneous Markov System *Rodi Lykou*	A Busy Period Analysis of a 2-Queue Polling System with a Threshold-Based Switching Policy *Rachel Ravid*
	Stochastic simulation, analysis and inference for reaction networks *Giorgos Minas*	Power-weight trees *Hosam Mahmoud*	Continuous-time Equilibrium Returns in Markets with Price Impact *Constantinos Stefanakis*	A Stochastic Particle Extended SEIRS Model with Repeated Vaccination. Application to Real-Data of COVID-19 in Italy *Vasileios Papageorgiou*	Alternative Transient Solutions for Semi-Markov Systems in Queuing and Reliability *Nino Svanidze*
				A stochastic SIHRD model for the optimization of hospital operation during epidemic outbreaks *George Vasiliadis*	New Probabilistic Method for Transient Analysis of M/G/1 systems with Server Vacations *Revaz Kakubava*
13.00-14.30	Lunch Break				

IS: Invited session	Room: Crystal Hall	Room: Grand Pietra I	Room: Grand Pietra II	Room: Dock Six I	Room: Dock Six II
	IS: Recent Advances and Applications in Statistical Process Monitoring	**IS: Probabilistic Analysis of Complex Stochastic Systems**	**IS: Sequential Methods and Stopping Times I**	**IS: Statistical Seismology**	**IS: Dependence, stochastic orders and ageing properties of random lifetimes**
	Chair: *Sotirios Bersimis and Athanasios Rakitzis*	Chair: *Elena Yarovaya*	Chairs: *George V. Moustakides and Venugopal V. Veeravalli*	Chairs: *Eleftheria Papadimitriou, Rodolfo Console and Jiancang Zhuang*	Chairs: *Antonio Di Crescenzo*
14.30-17.00	A Non-Parametric Monitoring Procedure for Monitoring Multivariate Processes Based on Convex Hulls *Sotiris Bersimis*	Intermittency and percolation in population dynamics *Stanislav Molchanov*	The warm-starting sequential selection problem and its extension to a multi-round setting *Argyris Kalogeratos*	Seismic sequences identification in Italy by local test of random labelling *Nicoletta D'Angelo*	On the Effect of Dependence on Random Lifetimes of Systems with Redundancies *Nuria Torrado*
	Monitoring Defects in Manufacturing Procedures Using Scan Statistics *Polychronis Economou*	Functional limit theorems for random walks *Grigory Popov*	Sequential architecture-agnostic black-box attack, design and analysis *Yasin Yilmaz*	Finding the Number of Clusters, based on the Susceptibility of the Similarity Matrix: An Application to Earthquake Declustering *Polyzois Bountzis*	Some new ordering results for parallel and series systems with dependent heterogeneous exponentiated Weibull components *Milto Hadjikyriakou*
	A Two-Sided Control Chart for Monitoring General Inflated Processes *Athanasios Rakitzis*	New M-determinacy criterion for probability distributions via MaxEntropy approach *Jordan Stoyanov*	Optimal stopping methodology for the secretary problem with random queries *Olgica Milenkovic*	Retrospective forecast testing of short-term earthquake clustering models in Greece: Results from recent (2020-2022) earthquake sequences *Christos Kourouklas*	Preservation of Log Concavity by Bernstein Operator Based on Probabilistic Tools with Applications to the Ageing Properties of a Coherent System *Francisco German Badia*
	Public Health Monitoring Using Control Charts Based on Convex Hull *Athanasios Sachlas*	Branching random walks in non-homogeneous media with an infinite number of sources *Elena Filichkina*	Stopping rules to detect changes in a Markov chain *Sabine Mercier*	Second-order smoothness prior over the Delaunay Tessellation in Bayesian geophysical inversion *Yuanyuan Niu*	A model for stochastic dependence implied by failures among deteriorating components *Carmen Sanguesa*
	Monitoring Long-Term Relationship Between Cointegrated Time Series *Sonia Malefaki*	New trends for studying of particle processes with generation and walk *Elena Yarovaya*	Data-driven Markovian optimal stopping *George Moustakides*	Strongest aftershock forecasting in Greece *Stefania Gentili*	
17.00-17.30	Coffee Break				Room: Dock Six II

IS: Invited session	Room: Crystal Hall	Room: Timber I	Room: Timber II	Room: Dock Six I	IS: Stochastic models, processes and applications- Part I	Room: Grand Pietra
	IS: Stochastic Models in Queueing and Inventory Management	**IS: Recent Advances in Anomaly/Cluster Detection**	**IS: Financial Mathematics II**	**IS: Random Matrix Theory and Its Applications**	Chair: *Antonio Di Crescenzo*	**IS: Applied probability in materials research**
	Chair: *Ioannis Dimitriou and Apostolos Burnetas*	Chairs: *Tung Lung Wu and Jie Chen*	Chairs: *Michail Anthropelos*	Chairs: *Zhigang Bao*	Evolution of a Deterministic SIS Epidemic Model with Infection Characteristics Environmentally Dependent *María Jesús López Herrero*	Chair: *Viktor Beneš*
17.30-19.00	Price and Capacity Competition between a Make-to-Order and a Make-to-Stock Firm with Strategic Customers *Apstolos Burnetas*	A Forensic Statistical Analysis of the United States Federal Food Stamp *Jon Woody*	Time-consistent Pension Fund Management in Stochastically Changing Markets and Evolving Horizons *Michail Antrhropelos*	A new combinatorial approach for edge universality of Wigner matrices *Debapratim Banerjee*	Analysis of the elapsed time before first recovery in a SIVS stochastic model with an imperfect vaccine *Verdiana Mustaro*	Stochastic models of microstructure, crystallographic texture and internal stress in polycrystals *Zbyněk Pawlas*
	The Impact of Customer Heterogeneity on Equilibrium Strategies in a System of Unobservable M/M/1 Queues in Series *Yiannis Dimitrakopoulos*	Online Change Point Detection in High-Dimensional Data *Jun Li*	Cost-efficient Payoffs under Model Ambiguity *Steve Vanduffel*	On spectral distribution of sample covariance matrices from large dimensional and large k-fold tensor products *Wangjun Yuan*	A non-local Jacobi operator for neuronal modeling *Giuseppe D'Onofrio*	Stochastic multi-scale modeling of cathode particle geometry in lithium-ion batteries supported by methods from machine learning *Orkun Furat*
	Exploiting Real-time Degradation Data in a Proactive Inventory Policy *Naim AlKhoury*	Scan Statistics in Sequential Trials *Jie Chen*	Market maker's optimal limit order book imbalance *Sergio Pulido*	On the Asymptotic Distribution of the Least Singular Value of Random Matrices with alpha-Stable Entries *Mixalis Louvaris*	Some results on a non-homogeneous telegraph process *Barbara Martinucci*	Stochastic microstructure modeling and predictive simulation of nanoporous glass based on X-ray tomography *Phillip Gräfensteiner*

CT: Contributed Talks	Room: Crystal Hall	Room: Timber I	Room: Timber II	Room: Dock Six I	Room: Dock Six II	Statistics of grain and orientation characteristics of polycrystalline materials microstructure modelled by a Laguerre tessellation. *Viktor Beneš*
	CT: Decision Theory- Part III - Stochastic control	**CT: Stochastic Methods**	**CT: Stochastic Processes in Finance**	**CT: Random Walks**	**CT: Estimation**	
	Chair: *Clarence CS Simard*	Chair: *Zie Chen*	Chair: *Sergio Pulido*	Chair: *George Tsaklidis*	Chair: *George Afendras*	
19.05-19.45	Target-based Approach with Dependent Targets and Paradoxes in Decision Theory *Rachele Foschi*	Joint distribution of increasing and decreasing successions of multisets *Yong Kong*	A Multi-factor Stochastic Model for Commodity Prices *Christian Tezza*	Large deviations for super-heavy tailed random walks *Toshio Nakata*	Maximum Precision Estimation for a Step-Stress Model Using Two-Stage Methodologies *Sudeep R. Bapat*	
	Spatio-temporal Markov decision theory *Maike C. de Jongh*	Objective Shrinkage Priors Via Imaginary Data *Dimitrios Fouskakis*	Semi-Parametric Non-Smooth Optimal Dynamic Pricing *Daniele Bracale*	The Ant random walk with superlinear reinforcement *Guilherme Henrique de Paula Reis*	On the preservation of some positive aging properties regarding random maxima *Panayiotis Bobotas*	

| **21.00** | Conference Dinner | | | | | |

Saturday, 10 June

IS: Invited session	Room: Crystal Hall	Room: Timber I	Room: Timber II	Room: Dock Six I	Room: Dock Six II	Room: Grand Pietra
	IS: Mathematical finance	**IS: Stochastic models, processes and applications- Part II**	**IS: Random graphs and heavy tails**	**IS: Markovian hybrid models and extension with applications in wellbeing and healthcare**	**IS: Self-organised and reinforced processes**	**IS: Sequential Methods and Stopping Times**
	Chair: *Stefan Gerhold*	Chair: *Antonio Di Crescenzo*	Chair: *Mariana Olvera- Cravioto*	Chair: *Alexandra Papadopoulou and Andreas Georgiou*	Chair: *Debleena Thacker*	Chair: *George V. Moustakides and Venugopal V. Veeravalli*
9:00-11:00	Consistency of option prices under bid–ask spreads *Stefan Gerhold*	Mixture models based on a probabilistic analogue of the mean value theorem *Georgios Psarrakos*	A local online matching algorithm on the configuration model *Pascal Moyal*	Using Markov and Related Models for Characterizing and Monitoring Patients in Smart Homes *Sally McClean*	Urn Processes with Graph-based Interactions *Neeraja Sahasrabudhe*	Best arm identification in stochastic bandits *Ali Tajer*
	On NA-consistent Finite Dimensional Manifolds of Forward Rates Where the Diffusion Coefficient is Free *Paul Eisenberg*	On approximating the first passage time density from data using generalized Laguerre polynomials *Elvira Di Nardo*	Eliminating sharp minima from SGD with truncated heavy-tailed gradient noise *Chang-Han Rhee*	On the properties of inverted repeats and word frequencies in DNA sequences via semi Markov modeling *Pavlos Kolias*	Current profiles for TASEP on a Galton-Watson tree *Nicos Georgiou*	Data-driven quickest change detection using Wasserstein uncertainty sets *Liyan Xie*
	The Multivariate Fractional Ornstein-Uhlenbeck Process *Paolo Pigato*	Some recent results on time-changed stochastic processes and applications *Enrica Pirozzi*	Scaling limits and universality: Critical percolation on weighted graphs converging to an L3 graphon *Sanchayan Sen*	Assessing the Performance of Bootstrapping in Network Data Envelopment Analysis: Monte Carlo Evidence *Maria Michali*	Large deviations for a non-markovian particle system *Guilherme Reis*	Window-limited CUSUM for sequential change detection *Yao Xie*
	State Space Decomposition of Term Structure Shapes in the Two-Factor Vasicek Model *Felix Sachse*	Distributions induced by probability density functions and applications to differential entropy and varentropy *Antonio Di Crescenzo*	Local limit theorems for general attachment graphs and their applications *Mariana Olvera-Cravioto*	Markovian models in Data Envelopment Analysis Single and multiple stage structures *Andreas Georgiou* A hybrid bi-level DEA approach for resource allocation and targeting under stochastic conditions *Eleni-Maria Ms Vretta*	On the topology of higher-order age-dependent random connection models *Christian Hirsch*	Quickest change detection with controlled sensing *Venugopal Veeravalli*

Time	
11.00-11.30	Coffee Break
11.30-12.30	**Plenary talk-Room: Crystal Hall** **Stationary states and exit times for Lévy processes with partial resetting - Zbigniew Palmowski** Chair: Nikolaos Limnios
12.30-13.00	**Closing remarks**
13.00-14.30	**Lunch**
15.00-20.00	**Excursion**