Tuesday, July 5, 2022

Plenary Session

9:00 – 9:50 **H.L. Shang**: *Functional capital asset pricing model*

9:50 – 10:00 Break

Session I

10:00 – 10:20 **V. De Oliveira**: *Approximate reference priors for Gaussian random fields*
10:20 – 10:40 **V. Makogin**: *Extrapolation of random fields via level sets*
10:40 – 11:00 **M. Spyropoulou**: *Scaling priors in two dimensions for intrinsic Gaussian Markov Random Fields*

11:00 – 11:30 Coffee Break

Session II

11:30 – 11:50 **N. Loperfido**: *Skewness and kurtosis of mean-variance normal mixtures*
11:50 – 12:10 **S. Mazur**: *Matrix variate generalized laplace distributions*
12:10 – 12:30 **C. Franceschini**: *Multivariate kurtosis with the R Package MultiKurt*
12:30 – 12:50 **M. Giacalone**: *Decentralized predictive symbiotic corporate compliance mining*

13:00 – Lunch

Plenary Session

14:30 – 15:20 **M. Janiszewska**: *Estimation of linearly structured block covariance matrix*

15:20 – 15:30 Break

Session III

15:30 – 15:50 **C. Dias**: *Comparing the production stability of common wheat genotype*
15:50 – 16:10 **C. Santos**: *Joining iso-structured models with commutative orthogonal block structure*
16:10 – 16:30 **A. Cantarinha**: *Multivariate collective risk models - inference and special case*

16:30 – 16:50 Coffee break

Session IV

16:50 – 17:10 **P. Monteiro**: *Tetra-alphabetic hypercubes and atmosphere sampling*
17:10 – 17:30 **C. Francisco**: *Multi-alphabetic hypercubes*