

	THE 26th CONFERENCE of the ROMANIAN SOCIETY of PROBABILITY and STATISTICS May 23-24, 2025, at the University of Bucharest, Faculty of Mathematics and Computer Science (www.fmi.unibuc.ro)			
	Friday, May 23rd, 2025 Simion Stoilow Amphitheater (1st floor)			Saturday, May 24th, 2025 Simion Stoilow Amphitheater (1st floor)
8:30-8:50	Registration		9:00-9:40	Arnulf JENTZEN (CUHK-Shenzhen, China, and University of Munster, Germany)
8:50-9:00	Opening		9:40-10:20	Oana LANG (University Babes-Bolyai, Romania)
9:00-9:40	Radu CRAIU (University of Toronto, Canada)		10:20-10:50	Coffee Break
9:40-10:20	Mark PODOLSKIJ (University of Luxembourg, Luxembourg)		10:50-11:30	Salim BOUZEBDA (University of Technology of Compiègne, France)
10:20-10:50	Coffee Break		11:30-12:10	Eduard ROTHENSTEIN (University A. I. Cuza, Romania)
10:50-11:30	Alexandre RICHARD (CentraleSupélec, France)		12:10-12:50	Andreas MAKRIDES (University of the Aegean, Greece)
11:30-12:10	Guglielmo D'AMICO (University „G. d'Annunzio" of Chieti-Pescara, Italy)		12:50-14:10	Lunch
12:10-12:50	Ioana CIOTIR (INSA de Rouen, France)			Parallel session: Probability Simion Stoilow Amphitheater (1st floor)
12:50-14:30	Lunch		14:10-14:30	Parallel session: Statistics Room 120
14:30-15:30	General meeting of SPSR		14:30-14:50	Ioana FLONDOR (National University of Science and Technology Politehnica Bucharest, Romania)
	Parallel session: Probability Simion Stoilow Amphitheater (1st floor)	Parallel session: Statistics Room 120	14:50-15:10	Horia-George GEORGESCU (National University of Science and Technology Politehnica Bucharest, Romania)
15:30-15:50	Vlad MARGARINT (University of North Carolina at Charlotte, USA)	Filippo PETRONI (Università G. d'Annunzio, Chieti-Pescara, Italy)	15:10-15:30	Eugen PIRCALABELU (UCLouvain, Belgium)
15:50-16:10	Cristina ANTON (Grant MacEwan University, Canada)	Salvatore VERGINE (Marche Polytechnic University, Italy)	15:30-15:50	Marius RADULESCU (Romanian Academy, Romania)
16:10-16:30	Alexandru LAZARI (Vladimir Andrunachievici Institute of Mathematics and Computer Science, Moldavia)	Giovanni VILLANI (Department of Economics, University of Bari, Italy)	15:50-16:10	Petru CARAIANI (Bucharest University of Economic Studies, Romania)
16:30-16:50	Mihaela PRICOP-JECKSTADT (National University of Science and Technology Politehnica Bucharest, Romania)	Riccardo DE BLASIS (Marche Polytechnic University, Italy)	16:10-16:50	Iuliana IATAN (University of Bucharest, Romania)
16:50-17:10	Dragos-Patru COVEI (The Bucharest University of Economic Studies, Romania)	Antonio DI BARI (University of Campania "L. Vanvitelli", Italy)	16:50-17:30	Coffee Break
17:10-17:40	Coffee Break			Apostolos BATSIDIS (University of Ioannina, Greece)
17:40-18:00	Vasile STANCIULESCU (Romania)	Razvan-Cornel SFETCU (University of Bucharest, Romania)		Polychronis ECONOMOU (University of Patras, Greece)
18:00-18:20	Gabriel ISTRATE (University of Bucharest, Romania)	Ionut BEBU (The George Washington University, USA)		
18:20-18:40	Florentina SUTER (University of Bucharest and Romanian Academy, Romania)	Vlad Stefan BARBU (University of Rouen - Normandy, France & "Vladimir Trebici" Center for Demographic Research, NIER, Romanian Academy, Romania)		

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	Simion Stoilow Amphitheater (1st floor)		Simion Stoilow Amphitheater (1st floor)	
			<i>Chair: Ionel Popescu</i>	
8:30-8:50	Registration		9:00-9:40	Arnulf JENTZEN <i>On stochastic optimization and the Adam optimizer: Divergence, convergence rates, and acceleration techniques</i>
8:50-9:00	Opening		9:40-10:20	Oana LANG <i>Euler Equations Driven by Fractional Transport Noise</i>
9:00-9:40	<i>Chair: Ciprian Tudor</i> Radu CRAIU <i>Statistical Elucidation of Latent Structures via Copulas</i>		10:20-10:50	Coffee Break
9:40-10:20	Mark PODOLSKIJ <i>Non-parametric estimation of the interaction force in McKean-Vlasov diffusions</i>		10:50-11:30	<i>Chair: Arnulf Jentzen</i> Salim BOUZEBDA <i>A nonparametric distribution-free test of independence among continuous random vectors based on L1 -norm</i>
10:20-10:50	Coffee Break		11:30-12:10	Eduard ROTENSTEIN <i>Deterministic and stochastic variational inequalities driven by generalized reflection on non-convex domains</i>
10:50-11:30	<i>Chair: Radu Craiu</i> Alexandre RICHARD <i>Regularisation by fractional noise: regularity of the density of SDEs and application to McKean-Vlasov equations</i>		12:10-12:50	Andreas MAKRIDES <i>Evaluating Time-Dependent Risks under Dual Discrete-Time Stochastic Processes</i>
11:30-12:10	Guglielmo D'AMICO <i>Reliability analysis for assessing the discrepancy between wind power production and demand in energy communities</i>		12:50-14:10	Lunch
12:10-12:50	Ioana CIOTIR <i>Stochastic porous media equation with Robin boundary conditions and gravity-driven infiltration</i>			Parallel session: Probability Simion Stoilow Amphitheater (1st floor)
12:50-14:30	Lunch		14:10-14:30	<i>Chair: Ioana Ciotir</i> Ioana FLONDOR <i>α-windowed Fourier transform</i>
14:30-15:30	General meeting of SPSR		14:30-14:50	Horia-George GEORGESCU <i>Essential spectra and semigroups of perturbations of generalized SG-hypoelliptic pseudo-differential operators on</i>
	Parallel session: Probability Simion Stoilow Amphitheater (1st floor)	Parallel session: Statistics Room 120	14:50-15:10	Tushar VAIDYA <i>Quantum Pathwise Lasso Algorithms</i>
15:30-15:50	<i>Chair: Mark Podolskij</i> Vlad MARGARINT <i>A bridge between Random Matrix Theory and Schramm-Loewner Evolutions</i>	<i>Chair: Ionut Bebu</i> Filippo PETRONI <i>Mobility indices for Markov processes with application in the management of wind farm</i>	15:10-15:30	Alexandra ANDRICIU <i>Exploring Swarm Convergence: A Mathematical Lens on PSO</i>
15:50-16:10	Cristina ANTON <i>Malliavin differentiability for stochastic differential equations with locally Lipschitz coefficients</i>	Salvatore VERGINE <i>Investing in wind-storage systems for energy communities: a compound real options approach with least-square Monte Carlo</i>	15:30-15:50	Manuela-Simona COJOCIA <i>The construction of the Kolmogorov expected value for random variables with applications</i>
16:10-16:30	Alexandru LAZARI <i>Enhanced Methods for Modeling Markov Processes with Final Sequences of States and Related Games</i>	Giovanni VILLANI <i>Flexibility to switch project size: A real option application for energy investment valuation</i>	15:50-16:10	Coffee Break
16:30-16:50	Mihaela PRICOP-JECKSTADT <i>Extrinsic Data Analysis on Object Spaces</i>	Riccardo DE BLASIS <i>Investment valuation of photovoltaic and energy storage systems for diverse energy communities: a real option approach</i>	16:10-16:50	<i>Chair: Vlad Stefan Barbu</i> Apostolos BATSIDIS <i>Biased samples and weighted distributions: Statistical Inference</i>
16:50-17:10	Dragos-Patru COVEI <i>Stochastic Production Planning with Regime Switching</i>	Antonio DI BARI <i>Modelling solar energy projects performance through compound exchange options with jump processes</i>	16:50-17:30	Polychronis ECONOMOU <i>Biased samples and weighted distributions: Revealing and modeling sampling bias</i>
17:10-17:40	Coffee Break			
17:40-18:00	<i>Chair: Vlad Margarint</i> Vasile STANCIULESCU <i>Asymptotic behavior of some fractal divergences</i>	<i>Chair: Alex Karagrigoriu</i> Razvan-Cornel SFETCU <i>Asymptotic behavior of some fractal divergences</i>		
18:00-18:20	Gabriel ISTRATE <i>Conway's Army Percolation</i>	Ionut BEBU <i>On Statistical Inference of Competing Risks Failure Times Using Multiple Imputation</i>		
18:20-18:40	Florentina SUTER <i>Using Uncertainty Measures to Evaluate Coherent System Reliability Properties</i>	Vlad Stefan BARBU <i>Hypotheses testing based on Tsallis and Kaniadakis entropies</i>		