## Giornata della Scuola di Dottorato in Scienze Statistiche 9 febbraio 2016

| Time table   |   |
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| 09:15-9:30   | Opening   |
| <b>Sesssion 1</b><br>Chair: Pier<br>Luigi Conti<br>09:30-10:45 | Mauro Piccinini Setting the dividends strategy using Economic Capital: How to extract value from an ORSA exercise |
|  | Manuel Rizzo Statistical and Computational Tradeoff in Genetic Algorithm-Based<br>Estimation                      |
|  | Francesco Cerza Effect of the Italian smoking ban on pregnancy outcomes.  |
|  | Mario Fordellone Correspondence K-means: a new approach for simultaneous dimension reduction and clustering       |
|  | Eleonora Laurenza Samizdata: an integrated data hub for time series   |
| 10:45-11:00  | Pausa/break   |
|  | Walter Josef Radermacher Official Statistics and Society - Knowledge is power                                     |
| Session 2<br>Chair: Paola<br>Verico                            | Jessica Donadio Asset allocation to prevent unexpected large losses in an extreme value theory framework          |
| 11:00-12:00  | Alberto Di Iorio Analytic inference in finite population framework via resampling                                 |
|  | Alessandra Trimarchi Gender differences in the effect of education on fertility                                   |
| 12:00-12:30  | Other Phd programs  |
| 12:30-14:00  | Lunch and drinks  |
| 14:00-14:45  | Posters speed presentations   |
| 14:45-15:30  | Posters session   |
|  | Giorgia Rocco Clustering hierarchical mixed-type data   |
| Session 3  | Davide Biancalana An individual premium risk valuation in a non-life insurance: a quantile regression approach    |
| Chair:<br>Elisabetta<br>Barbi                                  | Elisa Fusco Spatial stochastic cost frontier analysis for the spending review process implementation              |
| 15:30-16:45  | Sabina Marchetti Towards an extension of the PC algorithm to local context-<br>specific independencies detection  |
|  | Francesco Dotto Robust model based clustering: methods and applications.  |