



Algerian Democratic and Popular Republic  
 Ministry of Higher Education and Scientific Research  
 University of Saida Dr Tahar Moulay



Program Schedule for the 1st International Workshop of Statistics and its Applications (WSA'23), Saïda, March 01<sup>st</sup>-02<sup>nd</sup>, 2023

Wednesday, 01 March 2023	
08:00-10:00	Registration & Opening Speeches
<b>Plenary Session</b>	
10:00-11:00	Talk 1: Regression estimation for continuous time functional data processes with missing at random response Prof. Mohamed CHAOUCH University of Qatar, Qatar <b>Chair :</b> Prof. Salim BOUZEBDA University   GI - Génie Informatique   LMAC –France
11:00-11:30	<b>Coffee Break</b>
11:30-12:30	Talk 2 : On multivalued markovian functions of Markov chains Prof. Abderahmane YOUSFATE Djillali Liabes University of Sidi Bel-Abbès, Algeria <b>Chair :</b> Prof. Karima BELAIDE University A.Mira of Béjaia, Algeria
12:30-14:00	Lunch Break

## Parallel sessions

Parallel sessions		
<b>14:30-16:00</b>	<b>Room 1: Workshops</b> <b>Chair : Prof. Fethi MADANI</b> Dr Moulay Tahar University of Saida, Algeria	<b>Room 2: Workshops</b> <b>Chair : Prof. K. Mohammed ATTOUCH</b> Djillali Liabes University of Sidi Bel-Abbès , Algeria
	<p style="text-align: center;"><b>Nassima BAYARASSOU</b></p> Strong uniform consistency rate of a relative regression function estimator for left truncated and right censored data under a-mixing condition	<p style="text-align: center;"><b>Souad BOUKHIAR</b></p> Estimation in functional autoregressive models with random coefficients
	<p style="text-align: center;"><b>Hadjila TABTI</b></p> Estimation and simulation of the conditional cumulative distribution function	<p style="text-align: center;"><b>Khedidja DJABALLAH-DJEDDOUR</b></p> Crude oil import and product forecasting based on long memory-ARFIMA model.
	<p style="text-align: center;"><b>Abdelkader BOUADJEMI</b></p> Asymptotic normality of a kernel estimator of conditional cumulative distribution function via a the functional single index structure	<p style="text-align: center;"><b>Mohammed BASSOUDI</b></p> Vector error correction model (vecm) estimate in long-term relationship studies with application
	<p style="text-align: center;"><b>Hadjer KEBIR</b></p> The almost sure convergence of the recursive kernel estimate of the conditional hazard function form censored functional ergodic data	<p style="text-align: center;"><b>Djillali SEBA</b></p> A hybrid model for forecasting Carbon Dioxide emissions in Algeria
	<p style="text-align: center;"><b>Abbassia BENCHIHA</b></p> Asymptotic properties of regression operator in local linear estimation with missing at random data	<p style="text-align: center;"><b>Khadidja ABDELHAK</b></p> Local linear estimation of the conditional hazard function for index model in case of missing data at random
<b>16:00-16:30</b>	Coffee Break + poster session (page 6/6)	

## Parallel sessions

<b>16:30-18:00</b>	<b>Room 1 : Workshops</b> <b>Chair : Prof. Mohamed CHAOUCH</b> University of Qatar, Qatar	<b>Room 2:Workshops</b> <b>Chair :Prof. Amina Angelika BOUCHENTOUF</b> Djillali Liabes University of Sidi Bel-Abbès, Algeria
	<b>Amina NACERI</b> Exact quadratic error of the local linear regression operator estimator for functional covariates	<b>Kouider DJERFI</b> Shrinkage estimation for some fractional Brownian motion models
	<b>Mohamed CHERFI</b> On the nonparametric estimation of conditional Kendall's tau with functional covariate.	<b>Abdelmalik KEDDI</b> Asymptotic analysis of a kernel estimator for parabolic stochastic partial differential equations driven by sub-fractional Brownian motion
	<b>Mustapha MOHAMMEDI</b> The k-nearest neighbors method in single index regression model	<b>Malika KORSO FECIANE</b> On parameter estimation for stochastic differential equations with small noise
	<b>Youcef SOUDDI</b> On the nonparametric estimation of the conditional empirical process with functional ergodic data	<b>Chafiâa AYHAR</b> Nonparametric estimation of the mean hitting times for semi-Markov processes
	<b>Soumia AYAD</b> Local linear modelling of the conditional cumulative distribution function: functional ergodic data case	<b>Tayeb HAMLET</b> Nonparametric estimation of the stationary distribution for discrete and continuous time semi-Markov process

Thursday, 02 March 2023

**Plenary Session**

08:30-09:30	<p><b>Talk 1: Semiparametric M-estimators and their applications in change-points</b> <b>Prof. Salim BOUZEBDA</b> University   GI - Génie Informatique   LMAC –France <b>Chair :</b> Prof. Mohamed CHAOUCH University of Qatar, Qatar</p>
09:30-10:30	<p><b>Talk 2 : Statistical inference based on divergence measures</b> <b>Prof. Vlad Stefane BARBU</b> University of Rouen Normandy, France <b>Chair :</b> Prof. Abderrahmane YOUSFATE Djillali Liabes University of Sidi Bel-Abbès, Algeria</p>
10:30-11:00	Coffee Break+ poster session(page 6/6)
11 :00-12 :00	<p><b>Talk 3 : Fractional processes of order 1 with mixing errors</b> <b>Prof. Karima BELAIDE</b> A.Mira University of Béjaia, Algeria <b>Chair :</b> Prof. Vlad Stefane BARBU University of Rouen Normandy, France</p>
12:00-14:00	Lunch Break

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	<b>Mohamed SADOUN</b> On inference and forecasting in periodic generalized integer-valued AR (p) models	<b>Elias Taki Eddine MOHAMED CHIKOUCHE</b> On the robust nonparametric regression estimation: complete and censored data cases.	<b>Rajaa HAZEB</b> Extropy-based goodness of fit tests	
	<b>Charef Eddine MANSOURI</b> Period determination using robust regression for unevenly spaced time series	<b>Elhadj HAMEL</b> Estimation of kernel conditional density function under long range dependence.	<b>Mohamed KOUADRIA</b> Fixed-effects models	
	<b>Farouk METIRI</b> Some results on quadratic credibility premium using the balanced loss function	<b>Mohamed ABEIDALLAH</b> Spatial Data Case : Conditional hazard estimate by the local linear method	<b>Housseem BRAIRI</b> Testing high-dimensional multivariate discrete-valued time series for lack of serial and cross-correlation	
	<b>Baya TAKHEDMIT</b> Parametric uncertainty propagation for financial models	<b>Amel AZZI</b> Robust estimation of the conditional Mode in functional statistics	<b>Amel SAIDI</b> Testing for equal predictability of a stationary two dimensionally indexed autoregressive moving average model	
<b>16:00-18 :30</b>			<b>Bahia BARACHE</b> Exponential inequalities for mann's stochastic scheme with random errors	
	<b>Closing ceremony</b>			

**Posters session**

**Wednesday, 01 March 2023**

**16:00-16:30**

**Sakina BENKADDOUR**

Hurst index estimation for the Rosenblatt process

**Asma BOUCHAFAA**

Comparative study of forecasting models on survey data

**Hayat BOUKHERIS**

Variations and estimators for self-similarity parameter of Q-sub-fractional Brownian motion

**Fatah CHEURFA**

Sensitivity analysis of classical risk model based on multivariate probability bounds

**Yamina DJAOUANI**

On the volatility estimation via the Girsanov formule

**Rachida ROUANE**

M-regression function estimate for continuous time stationary and ergodic data

**Thursday, 02 March 2023**

**10:30-11:00**

**Asma LADJEROUD**

Statistical models of chaotic systems

**Fatima BENZIADI**

Recursive non-parametric estimation of the conditional distribution function: Left truncated data under  $\alpha$ -mixing condition

**Fatiha MOKHTARI**

Estimation and prediction of functional autoregressive processes with random coefficients

**Tayeb DJEBBOURI**

On the estimation of the derivative and the maximum of conditional hazard function

**Kheira MECHERI**

The uniform almost complete convergence of the conditional quantile in the functional single-index

**Nada Riheb YATIM**

Statistical analysis of a single-server Markovian feedback queueing model with balking