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Marina V. Shitikova

**Advances in Mathematics and
Statistical Sciences**

*Proceedings of the 3rd International Conference on
Mathematical, Computational and Statistical Sciences (MCSS '15)*

Dubai, United Arab Emirates, February 22-24, 2015

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University of Naples
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Richard Alexander De La Cruz Guerrero

Roman Prokop

Roots Larissa

Snezhana Georgieva Gocheva-Ilieva

Tiberiu Socaciu

Xi Cheng

Zaharia Sebastian

Zahéra Mekkioui

Table of Contents

Keynote Lecture 1: Gamma Function Expansions For Analytic Solutions of Infinite Linear Recursions: Polynomial Coefficient Cases	12
<i>Metin Demiralp</i>	
Plenary Lecture 1: Soliton-Like Solutions in the Problems of Vibrations of Nonlinear Mechanical Systems: Survey	14
<i>Marina V. Shitikova</i>	
Plenary Lecture 2: Equitability and Dependence Measures	15
<i>Adam Ding</i>	
Plenary Lecture 3: Relation of Temporal Probability Density Functions: An Application in Finance	16
<i>Edi Cahyono</i>	
Plenary Lecture 4: Change Detection in Dependent Processes with Applications to Photovoltaic Image Data	17
<i>Ansgar Steland</i>	
On Reduction of Measurement Errors at Estimation of Distributions in Dose-Effect Relationships	19
<i>Mikhail Tikhov, Tatjana Borodina, Maxim Ivkin</i>	
Axially Monotonicity Preserving Curves and Surfaces	28
<i>Jorge Delgado, Juan Manuel Pena</i>	
Gamma Function Series Solutions to a Linear Homogeneous Infinite Recursion with Polynomial Coefficients	33
<i>Metin Demiralp</i>	
Drag Force Exerted on an Axisymmetric Particle Translating in a Confined Flow	40
<i>Mounia Makhoul, Philippe Beltrame, Maminirina Joelson</i>	
On Statistical Preprocessing of PV Field Image Data Using Robust Regression	48
<i>Ansgar Steland, Evgenii Sovetkin</i>	
Dantzig-Wolfe Decomposition of Extremal Problems	52
<i>Nikolai Oskorbin, Dmitry Khvalynskiy</i>	
Sensitivity of Predicted Future State of Dynamical Systems to Information from Different Sources of Observations	56
<i>Sergei Soldatenko, Denis Chichkine</i>	
Hemivariational Inequality for a Planar Flow of Incompressible Generalized Newtonian Fluid	66
<i>Stanislaw Migorski</i>	

On Some New Exact Solutions of Special Type of the Nonlinear Dodd–Bullough–Mikhailov Equation	76
<i>Haci Mehmet Baskonus, Hasan Bulut, Fethi Bin Muhammad Belgacem</i>	
Rigidity in Arithmetic Algebraic Geometry and in Dynamics	86
<i>Nikolaj Glazunov</i>	
Numerical Modeling of Nonlinear Heat Transfer Problems with a Variable Density and Source	92
<i>M. Aripov, Z. Rakhmonov</i>	
Hidden Markov and Mixture Panel Data Models for Ordinal Variables Derived from Original Continuous Responses	98
<i>Fulvia Pennoni, Giorgio Vittadini</i>	
Geometrical Characterization of RN-Operators between Locally Convex Vector Spaces	107
<i>Oleg Reinov, Asfand Fahad</i>	
Statistical Causality in Continuous Time	112
<i>Ljiljana Petrovic</i>	
Some New Analytical Solutions for the Nonlinear Time-Fractional KdV-Burgers-Kuramoto Equation	118
<i>Hasan Bulut, Fethi Bin Muhammad Belgacem, Haci Mehmet Baskonus</i>	
Navier-Stokes Equations-Millennium Prize Problems	130
<i>Asset Durmagambetov, Leyla Fazilova</i>	
Strong Second Order Necessary Optimality Conditions	139
<i>Leonid Minchenko, Alexey Leschov</i>	
Low-Velocity Impact Response of Non-Linear Doubly Curved Shallow Shells with Rectangular Base under 3:1 Internal Resonance	146
<i>Y. A. Rossikhin, M. V. Shitikova, Muhammed Salih Khalid J. M.</i>	
Estimators of the Equivalence, Tolerance and Preference Relations on the Basis of Pairwise Comparisons	156
<i>Leszek Klukowski</i>	
On the L-Strong and Greedy Property of Trigonometric System	166
<i>Martin Grigoryan</i>	
Groenstein FP-Injective Dimension Relative to a Semidualizing Bimodule	172
<i>Jianmin Xing, Wei Shao</i>	
Phenomenological Analysis of Non-Linear Vibrations of a Fractionally Damped Thin Plate with 1:1 Internal Resonance	180
<i>Y. A. Rossikhin, M. V. Shitikova, J. C. Ngenzi</i>	
Lie Group Analysis of Second Order Non-Linear Differential Equations with Retarded Argument	190
<i>Laheeb Muhsen, Normah Maan</i>	

Strong Approximation for an Overflow Queueing Network	196
<i>Karima Adel-Aissanou, Karim Abbas, Djamil Aissani</i>	
Emulating Rasterization Using Ubiquitous Communication	211
<i>Sabino Maggi, Kerstin Dreher, Christian Cremonesi, Paul P. Fahey, Martha R. Jackson</i>	
A Fast Heuristic for Large-Scale Assembly Job Shop Scheduling Problems with Bill of Materials	216
<i>Gianpaolo Ghiani, Antonio Grieco, Antonio Guerrieri, Andrea Manni, Emanuele Manni</i>	
A Benchmarking Algorithm to Determine Maximum Lifetime Communication Topologies in Cognitive Radio Ad Hoc Networks	224
<i>Natarajan Meghanathan</i>	
An Interdisciplinary Model for Assessing the Quality of Residential Areas using Mathematical Statistics	230
<i>Justyna Kobylarczyk, Dawid Zajac</i>	
Coupled vs. Uncoupled Analyses for Seismic Assessment of Offshore Wind Turbines	238
<i>Natale Alati, Giuseppe Failla, Felice Arena</i>	
Nonlinear Behaviour of the Concrete Specimen under Shear Load	248
<i>Petr Hradil, Jiri Kala</i>	
g-Jitter Induced Free Convection of Heat and Mass Transfer Flow near a Two-Dimensional Stagnation Point in Micropolar Fluid	254
<i>N. Afiqah Rawi, Y. Jiann Lim, A. Rahman M. Kasim, Mukheta Isa, Sharidan Shafie</i>	
Dualism of Nonlinear Circuits and Nonlinear Resonant Mediums	263
<i>Rassvetalov Leonid Alexandrovich</i>	
Hybrid Formulations in Low Frequency Computational Electromagnetics	268
<i>Antonino Musolino, Marco Raugi</i>	
Improved Maintenance Algorithms for Dynamic Cluster-Based Wireless Sensor Network	277
<i>Asim Zeb, A. K. M. Muzahidul Islam, Sabariah Baharun, Tan Lit Ken, Yoshiaki Katayama</i>	
Statistical Analysis of Octal Rings as Mechanical Force Transducers	288
<i>Khaled A. Abuhasel, Essam Soliman</i>	
Comparison of Different Methods for Numerical Approximation of Static Characteristics of McKibben Pneumatic Artificial Muscle	297
<i>Ján Pitel', Mária Tóthová, Stella Hrehová, Alena Vagaská</i>	
Interpolatory Extensions to Univariate Taylor Series: Separate Multinode Ascending Derivative Expansion (SMADE)	302
<i>Metin Demiralp</i>	
Shaking Table Testing of a Multi-Storey Post-tensioned Timber Building Equipped with Advanced Damping System	308
<i>F. C. Ponzio, A. Di Cesare, M. Simonetti, D. Nigro, T. Smith, S. Pampanin, D. Carradine</i>	

Population Model of Kolmogorov-Fisher Type with Nonlinear Cross-Diffusion	316
<i>Mirsaid Aripov, Dildora Muhamediyeva</i>	
Compact Submanifolds in a Euclidean Space	321
<i>Hanan Alohalı, Haila Alodan</i>	
A Speeding Up Fractal Image Compression Using Fixed Size Partition and Hierarchical Classification of Sub-images	326
<i>Swalpa Kr. Roy, S. K. Bandyopadhyay, Abhishek Mahato, Tai-Hoon Kim</i>	
Comparison of Design Methods for Composite Slabs Using Small-scale Shear Tests	333
<i>Josef Holomek, Miroslav Bajer, Jiří Kala</i>	
Computation of a Linear Relation of Signals: An Application on the Dynamics of United States Dollar and Great Britain Pound Relative to Indonesian Rupiah	339
<i>La Ode Saidi, Kartono, Rostin, Murdjani Kamaluddin, Edi Cahyono</i>	
Modelling Heterogeneity and Serial Correlation for Right Skewed Longitudinal Data Using Observation-driven Approach	349
<i>Munir Mahmood, Taslim Mallick, Wasimul Bari, M. Tariqul Hasan</i>	
Application of Graph Theory on the Relationship of the Parameters Affecting the Dioxin Furan Emission in Incineration Process	357
<i>B. Sabariah, W.A.Awatif, M. Rashid, M. Normah</i>	
Using the SPSS Software to Assess the Health Status of Sibiu County's Population	366
<i>Amelia Bucur, Carmen Daniela Domnariu</i>	
A Hybrid Bees/Demon Optimization Algorithm for Solving the University Course Timetabling Problem	371
<i>Najlāa Alhuwaishel, Manar Hosny</i>	
Effects of Magnetic Field and Slip Condition on a Two-Fluid Model of Couple Stress Fluid flow through a Narrow Channel	379
<i>Nallapu Santhosh, G. Radhakrishnamacharya</i>	
A Numerical Implementation of a Predictor-Corrector Algorithm for Sufficient Linear Complementarity Problem	387
<i>Benterki Djamel, Bouloudenine Nadjiba</i>	
A Statistical Approach Describing the Impact of Using Moodle at Higher Institutions	393
<i>Said Taan El Hajjar</i>	
On the Efficiency of Three Algorithms for Solving the Capacitated Max-K-Cut Problem	403
<i>Safaa Alqallaf, Mohammed Almla, Ludovit Niepel</i>	
Rasch-Andrich Thresholds in Engineering Students' Attitudes towards Learning Mathematics	410
<i>Sholeh Ataei, Zamalia Mahmud</i>	

A New Local FDR Procedure Applied to Analysis of fMRI Data <i>Sung-Ho Kim, Namgil Lee</i>	418
On Positive Definite Solution of the Nonlinear Matrix Equation $X = A^* Xr A - I$ <i>Sana'a A. Zarea</i>	427
A Novel Approach to Field Diagnosis for in-Service Transformer <i>Ambuj Kumar, Sunil Kumar Singh, Zakir Husain</i>	433
On an Inverse Problem for the Heat Equation that Models the Detection of Defect in Metallic Plate Whose Lower Part is Embedded <i>Said Mohamed Said</i>	438
Variational Iteration Method for Hyperchaotic Nonlinear Fractional Differential Equations Systems <i>Fethi Bin Muhammad Belgacem, Hasan Bulut, Haci Mehmet Baskonus</i>	445
Swallowing of Casson Fluid in Oesophagus under the Influence of Peristaltic Waves of Varying Amplitude <i>Sanjay Kumar Pandey, Shailendra Kumar Tiwari</i>	454
Prediction of Distributed Material Based on Disk Measurements: An Application on Predicting Sago Starch of a Tree Trunk <i>Yulius B. Pasolon, Nur Hayati, Fransiscus S. Rembon, La Rianda Baka, Edi Cahyono</i>	466
An Analytical Calculation of Strong Shock Wave for Frozen Compressible Gas Flow Produced By Plane Piston <i>Kamyar Mansour</i>	470
An Improved Fuzzy Fractal Dimension for Texture Analysis <i>Nadia M. G. Al-Saidi, Mohamad Rushdan Md. Said, Wael J. Abdulaal</i>	475
Mathematical Model of Cutaneous Leishmania, with Threshold Conditions for Infection Persistence <i>Muhammad Zamir, Gul Zaman, Shoukat Fiaz</i>	480
System Engineering of Sago Agro-industry Development Using a Regional Approach <i>La Rianda Baka, Tufaila Hemon, Yulius B. Pasolon, Alberth</i>	488
Theoretical Computation of Lowest Electronic States of Three Alkaline-Earths Hydrides <i>Mahmoud Korek, Nayla El-Kork</i>	494
Authors Index	499

Keynote Lecture 1

Gamma Function Expansions For Analytic Solutions of Infinite Linear Recursions: Polynomial Coefficient Cases



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Abstract: Infinite linear recursions arise in many branches of sciences and engineering. The constant coefficients case can be handled by using a very powerful theory while the other cases where the variable coefficients are on the scene may necessitate case-specific methods to get analyticity. Amongst these variable coefficient cases, the linear recursions having polynomial coefficients play an important role in the handling of cases truly encountered in practice. In literature, factorial series take important places for such problems. However, it is better to extend the case from factorial series to more amenable tools. To this end a series of certain Gamma functions can be used quite efficiently. This series representation takes out the rapid growth of the unknown as the recursion index tends to go to infinity and converts the problem to another linear recursion whose characteristics are milder than the original one. Thus it becomes possible even to numerically solve the resulting recursion especially by using certain truncating algorithms.

In this presentation the exemplification of the cases will be focused on the cases appearing in quantum mechanics. We have quite recently shown that a very useful formula over the expectation value of an algebraic function multiplication operator can be used to evaluate the eigenstates of an autonomous quantum system. To this end, the utilization of an appropriately chosen basis set enabled to get an infinite linear recursion. We have shown that this recursion can give not infinite series but finite sum of Gamma functions for quantum hydrogen-like systems and quantum harmonic oscillator.

The quantum states of an harmonic oscillator are composed of only discrete energy eigenvalues and there is no continuous spectrum corresponding to scattering phenomena. We have proven that the use of Gamma function expansion produces all of these possible states. It gives the energies of the system and also the expectation value of the position operator. These expectation values however reveal the eigenfunctions of the system Hamiltonian.

The quantum states of a hydrogen-like system is different. The energy spectrum of the system is composed of both discrete and continuous states. Discrete spectrum corresponds to the cases where the two particles composing the system move in a bounded manner. Whereas, the continuous cases break down the boundedness of the particles by leading us to scattering phenomena. The abovementioned gamma function expansion again finds the energy values correctly and reveals the true eigenfunctions via the position integer power expectation values.

The presentation will discuss these types of issues as the time period permits.

Brief Biography of the Speaker: Metin Demiralp was born in Türkiye (Turkey) on 4 May 1948. His education from elementary school to university was entirely in Turkey. He got his BS, MS degrees and PhD from the same institution, Istanbul Technical University. He was originally chemical engineer, however, through theoretical chemistry, applied mathematics, and computational science years he was mostly working on methodology for computational sciences and he is continuing to do so. He has a group (Group for Science and Methods of Computing) in Informatics Institute of Istanbul Technical University (he is the founder of this institute). He collaborated with the Prof. Herschel A. Rabitz's group at Princeton University (NJ, USA) at summer and winter semester breaks during the period 1985-2003 after his 14 month long postdoctoral visit to the same group in 1979-1980. He was also (and still is) in collaboration with a neuroscience group at the Psychology Department in the University of Michigan at Ann Arbor in last three years (with certain publications in journals and proceedings).

Metin Demiralp has more than 100 papers in well known and prestigious scientific journals, and, more than 230 contributions together with various keynote, plenary, and, tutorial talks to the proceedings of various international conferences. He gave many invited talks in various prestigious scientific meetings and academic institutions. He has a good scientific reputation in his country and he was one of the principal members of Turkish Academy of Sciences since 1994. He has resigned on June 2012 because of the governmental decree changing the structure of the

academy and putting political influence possibility by bringing a member assignation system. Metin Demiralp is also a member of European Mathematical Society. He has also two important awards of turkish scientific establishments. The important recent foci in research areas of Metin Demiralp can be roughly listed as follows: Probabilistic Evolution Method in Explicit ODE Solutions and in Quantum and Liouville Mechanics, Fluctuation Expansions in Matrix Representations, High Dimensional Model Representations, Space Extension Methods, Data Processing via Multivariate Analytical Tools, Multivariate Numerical Integration via New Efficient Approaches, Matrix Decompositions, Multiway Array Decompositions, Enhanced Multivariate Product Representations, Quantum Optimal Control.

Plenary Lecture 1

Soliton-Like Solutions in the Problems of Vibrations of Nonlinear Mechanical Systems: Survey



Professor Marina V. Shitikova

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Abstract: Free vibrations of one-degree-of-freedom, two-degree-of-freedom, as well as multiple-degree-of-freedom nonlinear systems are analyzed and reviewed. In all vibrational systems under consideration, the vibratory regime goes over into the aperiodic motion under certain conditions, in so doing irreversible process of energy exchange from its one type to another type takes place. The solutions describing such processes are written in an analytical form and involve the functions, which are in frequent use in the theory of solitons and play an important role in the theory of vibrations.

Brief Biography of the Speaker: Marina V. Shitikova is a Soros Professor of the Department of Structural Mechanics and a leading Researcher of the Research Center of Dynamics of Solids and Structures at Voronezh State University of Architecture and Civil Engineering in Russia. She received her MEng in Civil Engineering in 1982, a PhD degree in Structural Mechanics in 1987 from Voronezh Civil Engineering Institute, a DSc degree in Solid Mechanics in 1995 from the Institute for Problems in Mechanics, Russian Academy of Sciences and a Professorship in 1995 from Voronezh State University of Architecture and Civil Engineering. Since 1994, she has been an Associate Member of the Acoustical Society of America, since 1995 she has been a Member of the EUROMECH, GAMM, the ASME International, and Russian Association "Women in Science and Education". She has published more than 200 papers dealing with structural mechanics, vibrations, wave dynamics, and acoustics. Her biography has been included in *Who's Who in the World*, *Who's Who in Science and Technology*, 2000 Outstanding Scientists of the 20th Century. She received a Commemorative Medal "1997 Woman of the Year" from the American Biographical Institute. In 1998 she was awarded the Russian President Fellowship for Outstanding Young Doctors of Sciences. Since 2009 she is the Head of the Department of International Education and Cooperation at Voronezh State University of Architecture and Civil Engineering. She was a Fulbright Fellow at Rice University, Houston, Texas in 2007-2008 and a Visiting Professor in different universities.

Plenary Lecture 2

Equitability and Dependence Measures



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Abstract: Reshef et al. (Science, 2011) proposed the concept of equitability that measures of dependence should satisfy: treating all types of functional relationships, linear and nonlinear, equally. To this end, they proposed a novel measure, the maximal information coefficient (MIC). Recently, Kinney and Atwal (2014) showed that MIC is in fact not equitable under a strict mathematical definition, while recommending the self-equitable mutual information (MI). We propose a new equitability definition to select among the many self-equitable measures. The copula correlation (Ccor), based on the L_1 -distance of copula density, is shown to be equitable under all equitability definitions. We also prove theoretically that Ccor is much easier to estimate than MI. Simulations and real data analyses are used to illustrate advantage of equitable measures in feature selection.

Brief Biography of the Speaker: Adam Ding received his Ph.D. degree from Cornell University and has been a faculty member with the Mathematics Department of Northeastern University afterwards. He previously hold visiting faculty positions in Harvard University and University of Rochester. He has conducted research on statistical methodology and applications in biostatistics, engineering and finance. He has published numerous papers in Journal of American Statistical Association, Journal of the Royal Statistical Society Series B, Biostatistics, Biometrics, Biometrika, etc. His current research focus includes nonlinear dependence measures, cybersecurity, survival analysis.

Plenary Lecture 3

Relation of Temporal Probability Density Functions: An Application in Finance



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Abstract: Relation of signals can be observed in several aspects, from traveling waves to the dynamics of stocks and exchange rates. The relation may be applied to predict the incoming wave provided that the information (signal(s) or the wave measurement(s)) at several points up-stream is already known. Based on such relation, dynamics of stocks or exchange rates may be predicted by another known dynamics.

Signals of waves or such dynamics of stocks or exchange rates often consist of the so called ripples or noises. These signals may be represented in a form of temporal density functions (t-pdf's). The moving average of the t-pdf is the trend of the signal, where the noise of ripple is filtered. The temporal variance represents the characteristic of the noise. The larger and more serious the noise, the larger the variance. In this talk, a relation of temporal probability density function is considered. A method to obtain a linear relation of two signals is proposed. Applications in the dynamics of exchange rates are discussed.

Brief Biography of the Speaker: He got Doctor degree in Applied Analysis and Mathematical Physics, University of Twente, the Netherlands in 2002. He served as a Lecturer in Department of Mathematics, Universitas Halu Oleo, Kendari Indonesia. In 2010 he was promoted to Professor of Industrial and Applied Mathematics at the same university. His main research areas are focused on Partial Differential Equations and applications. For the case of diffusion equation, he has applied it for modeling of wood drying in an industry. Currently, he has been working on the relation of fundamental solution type with temporal probability density function of stock, currency and index dynamics.

Plenary Lecture 4

Change Detection in Dependent Processes with Applications to Photovoltaic Image Data



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Abstract: Many present day data are sequentially observed discrete-time processes, i.e. they represent data streams where the data associated to the n th time instant is available with negligible delay. The problem to design and study monitoring procedures which aim at detecting changes in the structure of the process has recently received substantial and growing interest. We provide an overview of recent advances in the construction of methods for change detection and their asymptotic distribution theory, which allows us to construct detection procedures with well-defined nominal statistical properties. A powerful and elegant mathematical approach is to establish limit theorems by showing that the detection algorithm of interest, often motivated by a statistical method of estimation applied to a specific distributional model, is induced (or can be approximated) by a smooth functional of a basic stochastic process such as the partial sum process or the characteristic process. In this way, one can obtain asymptotic results that hold true for rich nonparametric classes of time series. We discuss in greater detail applications to photovoltaic image data as arising from EL imaging.

Brief Biography of the Speaker: Ansgar Steland received the M.Sc. and Ph.D. degrees in mathematics from the

University of Göttingen, Germany, in 1993 and 1996, respectively. He held positions as an assistant at the Technical

University of Berlin, Berlin, Germany, as a consultant in industry, as a postdoc at the European University Viadrina of Frankfurt/Oder, Germany, and as a lecturer at the Faculty of Mathematics at the Ruhr-University Bochum, where he also led the statistical consulting services. Since 2006, he has been a Professor at RWTH Aachen University, Germany, where he holds the Chair of Stochastics at the Institute of Statistics. Dr. Steland has been member of several societies, headed the Department of Mathematics from 2010 to 2012, acts as the chair of the Society for Reliability, Quality and Safety, and also chairs the Working Group of Change-Point Analysis of the German Statistical Society. His current research interests are in nonparametric regression, signal and change-point detection, sequential analysis and quality control, applications to photovoltaics, empirical stochastic processes, econometrics, and time series analysis.

Authors Index

Abbas, K.	196	Durmagambetov, A.	130	Kumar, A.	433
Abdulaal, W. J.	475	El Hajjar, S. T.	393	Lee, N.	418
Abuhasel, K. A.	288	El-Kork, N.	494	Leschov, A.	139
Adel-Aissanou, K.	196	Fahad, A.	107	Lim, Y. J.	254
Aissani, D.	196	Fahey, P. P.	211	Maan, N.	190
Alati, N.	238	Failla, G.	238	Maggi, S.	211
Alberth	488	Fazilova, L.	130	Mahato, A.	326
Alexandrovich, R. L.	263	Fiaz, S.	480	Mahmood, M.	349
Alhuwaisheh, N.	371	Ghiani, G.	216	Mahmud, Z.	410
Almilla, M.	403	Glazunov, N.	86	Makhoul, M.	40
Alodan, H.	321	Grieco, A.	216	Mallick, T.	349
Alohali, H.	321	Grigoryan, M.	166	Manni, A.	216
Alqallaf, S.	403	Guerrieri, A.	216	Manni, E.	216
Al-Saidi, N. M. G.	475	Hasan, M. T.	349	Mansour, K.	470
Arena, F.	238	Hayati, N.	466	Meghanathan, N.	224
Aripov, M.	92, 316	Hemon, T.	488	Migorski, S.	66
Ataei, S.	410	Holomek, J.	333	Minchenko, L.	139
Awatif, W. A.	357	Hosny, M.	371	Muhamediyeva, D.	316
Baharun, S.	277	Hradil, P.	248	Muhsen, L.	190
Bajer, M.	333	Hrehová, S.	297	Musolino, A.	268
Baka, L. R.	466, 488	Husain, Z.	433	Nadjiba, B.	387
Bandyopadhyay, S. K.	326	Isa, M.	254	Ngenzi, J. C.	180
Bari, W.	349	Islam, A. K. M. M.	277	Niepel, L.	403
Baskonus, H. M.	76, 118, 445	Ivkin, M.	19	Nigro, D.	308
Belgacem, F. B. M.	76, 118, 445	Jackson, M. R.	211	Normah, M.	357
Beltrame, P.	40	Joelson, M.	40	Oskorbin, N.	52
Borodina, T.	19	Kala, J.	248, 333	Pampanin, S.	308
Bucur, A.	366	Kamaluddin, M.	339	Pandey, S. K.	454
Bulut, H.	76, 118, 445	Kartono	339	Pasolon, Y. B.	466, 488
Cahyono, E.	339, 466	Kasim, A. R. M.	254	Pena, J. M.	28
Carradine, D.	308	Katayama, Y.	277	Penioni, F.	98
Chichkine, D.	56	Ken, T. L.	277	Petrovic, L.	112
Cremonesi, C.	211	Khalid, J. M. M. S.	146	Pitel', J.	297
Delgado, J.	28	Khvalynskiy, D.	52	Ponzo, F. C.	308
Demiralp, M.	33, 302	Kim, S.-H.	418	Radhakrishnamacharya, G.	379
Di Cesare, A.	308	Kim, T.-K.	326	Rakhmonov, Z.	92
Djamel, B.	387	Klukowski, L.	156	Rashid, M.	357
Domnariu, C. D.	366	Kobylarczyk, J.	230	Raugi, M.	268
Dreher, K.	211	Korek, M.	494	Rawi, N. A.	254

Reinov, O.	107	Shao, W.	172	Tiwari, S. K.	454
Rembon, F. S.	466	Shitikova, M. V.	146, 180	Tóthová, M.	297
Rossikhin, Y. A.	146, 180	Simonetti, M.	308	Vagaská, A.	297
Rostin	339	Singh, S. K.	433	Vittadini, G.	98
Roy, S. Kr.	326	Smith, T.	308	Xing, J.	172
Sabariah, B.	357	Soldatenko, S.	56	Zajac, D.	230
Said, M. R. M.	475	Soliman, E.	288	Zaman, G.	480
Said, S. M.	438	Sovetkin, E.	48	Zamir, M.	480
Saidi, L. O.	339	Steland, A.	48	Zarea, S. A.	427
Santhosh, N.	379	Tikhov, M.	19	Zeb, A.	277
Shafie, S.	254				