

PROGRAMME

Recent Advances in Stochastics, Theory and Applications 2025

Kokořínsko – Lhotka u Mělníka

Date	From	To	Chair	Presenter	Affiliation	Title of the talk
Friday 11/7	11:30	13:00				<i>Registration and lunch</i>
	13:00	13:15				<i>Opening</i>
	13:15	13:45	Doc. Pešta	Dr. Procházka	MFF UK	Heuristics of business traveler
	13:45	14:15		Dr. Rusý	Second Foundation	Optimization problems with energy
	14:15	14:45		Doc. Hudecová	MFF UK	Statistics as proof of evidence
	14:45	15:30				<i>Coffee break</i>
	15:30	16:00	Prof. Mizera	Dr. Kubelka	Qminers	Algorithmic trading and market making
	16:00	16:30		Doc. Kopa	MFF UK	Electricity price predictions
	16:30	17:00		Doc. Pawlas	MFF UK	100 years of Wicksell problem
	17:00	17:30		Doc. Večeř	MFF UK	Volatility pumping
	18:00	19:00				<i>Dinner</i>
	19:00	19:30	Doc. Hudecová	Doc. Kopa	MFF UK	Convex vs non-convex optimization problems
	19:30	19:45		Doc. Pešta	MFF UK	Wild bootstrap and dependencies
	19:45	21:00		Mgr. Pawlasová	MFF UK	Late Night

Saturday 11/8	8:00	9:00	Breakfast			
	9:00	9:45	Doc. Kopa	Prof. Mizera	MFF UK	Big Lin a little Lin
	9:45	10:15		Bc. Kremla	MFF UK	Statistical inference in sample surveys
	10:15	11:00		Dr. Vávra	MFF UK	Mapping in R
	11:00	12:00	Lunch			
	12:00	18:00	Doc. Pešta	Outdoor trip		
	18:00	19:00	Dinner			
	19:00	19:30	Doc. Maciak	Doc. Hlubinka	MFF UK	Operational data
	19:30	20:00		Mgr. Svoboda & Mgr. Romaňák	MFF UK	Functional statistics

Sunday 11/9	8:00	9:00	Breakfast			
	9:00	9:30	Doc. Pawlas	Prof. Beneš	MFF UK	Stochastic modeling of microstructures
	9:30	9:50		Mgr. Janoušek	MFF UK	Bagging and regression trees in insurance
	9:50	10:10		Mgr. Hendrych	MFF UK	Besov-Orlicz rough paths
	10:10	10:50	Coffee break			
	10:50	11:10	Doc. Hlubinka	Mgr. Romaňák	MFF UK	Eigenbootstrap test for detecting changes in multidimensional data
	11:10	11:30		Mgr. Kočandrle	MFF UK	Stochastic optimization problems with endogenous randomness
	11:30	11:50		Doc. Hlávka	MFF UK	Testing normality
	11:50	12:00	Closing			
	12:00	13:00	Lunch			