

Programme JSL'25 - MSTD

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| Samedi 06 Décembre 2025                                               |                                                                                                                                                                                                  |
| Faculté des Mathématiques - Salle de conférence : KHELLADI Abdelkader |                                                                                                                                                                                                  |
| 08H30 - 09H00                                                         | Enregistrement                                                                                                                                                                                   |
| 09h00-09h15                                                           | Cérémonie d'ouverture                                                                                                                                                                            |
| 09h15-10h15                                                           | <b>Conférence 1</b><br>Prof. MEDKOUR Tarek<br>Aspects of Multivariate Time Series Analysis<br>Chairman : Prof. SADKI Ourida                                                                      |
| 10h15-10h45                                                           | Pause-café                                                                                                                                                                                       |
| 10h45-11h45                                                           | <b>Conférence 2</b><br>Pr. KETFI Abdelbassat<br>Décrire la fonction pulmonaire avec précision: un défi mathématique entre linéarité et distributions flexibles<br>Chairman : Prof. MEDKOUR Tarek |
| 11H45 - 12H25                                                         | Session 1 : Séries Chronologiques (SC)<br>Chairman : Dr. BRAIRI Housseem<br>(Salle 1)                                                                                                            |
|                                                                       | SADOUN Mohamed: Some contributions in modeling and inference for Z-valued time series                                                                                                            |
|                                                                       | Bouni Nora: On a Spectral Density Estimator based Similarity Test for Correlated Time Series                                                                                                     |
| 12H30 - 13H30                                                         | Déjeuner                                                                                                                                                                                         |
| 13h30-14h50                                                           | Session 2 : Modélisation Stochastique et Applications (MSA)<br>Chairman : Prof. TALEB Samira<br>(Salle 2)                                                                                        |
|                                                                       | SAADI Sihem:<br>Application of Random Modeling to the Earthquake Occurrence Process                                                                                                              |
|                                                                       | MOUSLI Amina:<br>Retrial queuing systems with non exponential inter-arrival time                                                                                                                 |
|                                                                       | HANECH Mohamed:<br>Parameter Estimation In A Black Scholes Model Using Mixed Method                                                                                                              |
|                                                                       | SOLTANE Redha:<br>Discrete-Time Markov Chain Approach for SIS Epidemic Model: Theory and Application                                                                                             |
|                                                                       | Session 3 : Estimation Non Paramétrique (ENP)<br>Chairman: Dr BEY Siham<br>(Salle 1)                                                                                                             |
|                                                                       | AFFANE Setti Louiza:<br>Nonparametric estimation of the conditional hazard function with left-truncated data                                                                                     |
|                                                                       | Imeçaoudene Kahina:<br>Asymptotic Properties of an Asymmetric Kernel Estimator for Left-Truncated Data                                                                                           |
|                                                                       | BENOKBA Madiha:<br>Motivation and Theoretical Foundations of the Weighted Nadaraya–Watson Estimator                                                                                              |
|                                                                       | ABDELLAZIZ Safia:<br>Some simulations results on M- estimators using asymmetric kernel for non-negative covariates                                                                               |
| 14h50-15h20                                                           | Pause-café                                                                                                                                                                                       |
| 15h20-16h40                                                           | Session 4 : Actuariat (ACT) - Modélisation Stochastique et Applications (MSA)<br>Chairman: Dr. MEZIANI Aymen<br>(Salle 1)                                                                        |
|                                                                       | DERRADJI Meriem : Incorporating Prospect Theory in Options Pricing : A behavioral finance approach                                                                                               |
|                                                                       | BOUKADOUM Mohamed Tahar: Statistical Inference in Gamma Regression Model Under Left-censored Data                                                                                                |
|                                                                       | GUENATRI Soraya: Study of queueing systems with an unreliable server, batch service, and multiple vacation                                                                                       |
|                                                                       | ZEGHIDI Leila-Mabrouka: A Parametric Analysis Approach for Fuzzy Queueing Systems                                                                                                                |
| Dimanche 07 Décembre 2025                                             |                                                                                                                                                                                                  |
| Faculté des Mathématiques - Salle de conférence : Abdelkader KHELLADI |                                                                                                                                                                                                  |
| 08h30-09h30                                                           | <b>Conférence 3</b><br>Prof. SADKI Ourida<br>Sur le Théorème de la Limite Centrale<br>Chairman : Prof. GUESSOUM Zohra                                                                            |
| 09h30-10h30                                                           | <b>Conférence 4</b><br>Prof. HAMDY Fayçal<br>On the threshold panel models<br>Chairman : Prof. TATACHAK Abdelkader                                                                               |
| 10h30-11h00                                                           | Pause-café                                                                                                                                                                                       |
| 11h00 - 12h20                                                         | Session 5 : Modélisation Stochastique et Applications (MSA)<br>Chairman : Prof. TALEB Samira<br>(Salle 1)                                                                                        |
|                                                                       | MERABET Souhila : Stochastic ordering of real selection distributions and application                                                                                                            |
|                                                                       | BOUDEHANE Kheireddine: Reliability analysis of a retrial repairable k-out-of-n system with mixed standbys and unreliable repairer                                                                |
|                                                                       | BELAIZA Dihia : M/M/1 Retrial Queueing System with Negative arrivals and two types Breakdowns                                                                                                    |
|                                                                       | BOUHADJAR Rayane: Network-on-Chip (NoC) Performance Evaluation: A Queueing Theory and NS2 Simulator Approach                                                                                     |
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| 12h30-13h30                                                           | Déjeuner                                                                                                                                                                                         |
| 13h30-14h30                                                           | Session 6 : Estimation Non Paramétrique (ENP)<br>Chairman: Dr ADJOUDJ Latifa<br>(Salle 1)                                                                                                        |
|                                                                       | GHETTAB Sarah: Théorème central limite pour les estimateurs à noyau asymétrique de la densité et de la fonction risque                                                                           |
|                                                                       | Abada Imene: Estimating Conditional Distributions and Quantiles for Dependent and Truncated Dat                                                                                                  |
|                                                                       | GRABA Samia Zouina: Rare event estimation via importance sampling                                                                                                                                |
| 14h30                                                                 | Clôture                                                                                                                                                                                          |

Salle 1: Salle des Conférences Abdelkader KHELLADI (Bloc B: Bibliothèque)  
Salle 2: Salle des Conférences 2 (Bloc B: Bibliothèque)