

# 6th ICNTEF / OCTOBER 16-17, 2020

## 16 OCTOBER 2020 FRIDAY

**10:40 – 11:00**      **OPENING CEREMONY**  
**Welcome Speech**    : **Prof. Dr. Mike TSIONAS** / Lancaster University – UK  
                              : **Assoc. Prof. Dr. Umut UYAR** / Pamukkale University - Turkey

<b>11:00 – 11:30</b>	<b>Keynote Speech:</b> <b>Professor Serkan ERYILMAZ</b> / Atılım University - Turkey <i>Statistical Aspects of Wind Energy</i>
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<b>11:30 – 11:45</b>	<b>B R E A K</b>
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### SESSION A

<b>SESSION CHAIR</b>	<b>Gulder KEMALBAY</b>	
<b>TIME</b>	<b>PAPER TITLE</b>	<b>PRESENTER / CO AUTHOR</b>
<b>11:45 – 12:00</b>	Polya-Aeppli Process of Order $k$ of Second Kind with an Application	<b>Meglana LAZAROVA</b> / Stefanka CHUKOVA & Leda MINKOVA
<b>12:00 – 12:15</b>	A Statistical Consistent Test Based on Bivariate Random Thresholds	<b>Aysegul EREM</b> / Ismihan BAYRAMOGLU
<b>12:15 – 12:30</b>	Performance Analysis of Ridge Deviance Control Charts for Monitoring Poisson Profiles	<b>Ulduz MAMMADOVA</b> / M. Revan OZKALE
<b>12:30 – 12:45</b>	Gompertz-Exponential Distribution: Record Value Theory and Applications in Reliability	<b>Shakila BASHIR</b> / Ahmad Mahmood QURESHI
<b>12:45 – 13:00</b>	On the Order Statistics of Dependent Random Variables Constructed from Bivariate Random Sequences	<b>Ismihan BAYRAMOGLU</b> / Omer L. GEBIZLIOGLU

<b>13:00 – 13:30</b>	<b>LUNCH BREAK</b>
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## SESSION B

SESSION CHAIR	<b>Fatma NOYAN TEKELI</b>	
TIME	PAPER TITLE	PRESENTER / CO AUTHOR
13:30 – 13:45	Robust Ranked Set Sampling Methods for One-Sample T-Test	<b>Yusuf Can SEVIL / Tuğba YILDIZ</b>
13:45 – 14:00	On Classification with Multiple Birth Support Vector Machines	<b>Guvenc ARSLAN</b>
14:00 – 14:15	New Mathematical Formulations for the Distributed Permutation Flowshop Scheduling Problem	<b>Alper HAMZADAYI / Hanifi Okan ISGUDER</b>
14:15 – 14:30	Handling Missing Values in Random Forests: An Application to Demographic Survey Data	<b>Duygu ICEN / Ayse ABBASOGLU OZGOREN &amp; Anıl BOZ SEMERCI</b>
14:30 – 14:45	Tail Dependence Estimation Based on Estimation of Kendall Distribution Function via Rational Bernstein Polynomials	<b>Mahmut Sami ERDOGAN / Selim Orhun SUSAM</b>
14:45 – 14:50 ( Poster )	POT Method for Ruin Probability in Infinite Time with Non-Stationary Arrivals and Heavy Tailed Distribution Claims or Loss Models	<b>Redhouane FRIHI / Rassoul ABDELAZIZ</b>

14:50 – 15:00	<b>B R E A K</b>
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## SESSION C

SESSION CHAIR	<b>Jale ORAN</b>	
TIME	PAPER TITLE	PRESENTER / CO AUTHOR
15:00 – 15:15	SHARP: A State-Space HAR Model Using Particle Gibbs Sampling	<b>Aya GHALAYINI / Marwan IZZELDIN &amp; Mike TSIONAS</b>
15:15 – 15:30	Inflation Targeting, Credibility and Taylor Rule: The Estimation of Monetary Policy Reaction Function for the Central Bank of Turkey	<b>Gozde YILDIRIM / Ahmet TIRYAKI</b>
15:30 – 15:45	Machine Learning Extension of the Simulated Method of Moments for Estimation of Agent-Based Models	<b>Jiri KUKACKA</b>
15:45 – 16:00	The Impact of Periodicity on Volatility-Volume Relations	<b>Sherry LUO / Zhen WEI &amp; Marwan IZZELDIN</b>

16:00 – 16:15	<b>B R E A K</b>
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16:15 – 16:45	<b>Keynote Speech:</b> <b>Professor Jale ORAN / Marmara University - Turkey</b> <i>Behavioral Finance: A Retrospective</i>
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## 17 OCTOBER 2020 SATURDAY

<b>10:30 – 11:00</b>	<b>Keynote Speech:</b> <b>Professor Rza BASHIROV</b> / Eastern Mediterranean University - North Cyprus <i>Statistical Comparison of Modelling Approaches Demonstrated for Biomedical Networks</i>
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<b>11:00 – 11:15</b>	<b>B R E A K</b>
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### SESSION D

<b>SESSION CHAIR</b>	<b>Guvenc ARSLAN</b>	
<b>TIME</b>	<b>PAPER TITLE</b>	<b>PRESENTER / CO AUTHOR</b>
<b>11:15 – 11:30</b>	Bell Marginal Models for Longitudinal Count Outcomes	<b>Hatice Tul Kubra AKDUR</b>
<b>11:30 – 11:45</b>	The Interplay Between Determinism, Stochasticity And Fuzzyness Illustrated For P16-Mediated Pathway	<b>Nimet Ilke AKCAY</b> / Rza BASHIROV
<b>11:45 – 12:00</b>	Modelling Pre-service Mathematics Teachers Reasoning Under Uncertainty in the Egyptian Context	<b>Samah Gamal Ahmed ELBEHARY</b>
<b>12:00 – 12:15</b>	Hypogeometric Distribution and Related Discrete Time Point Process	<b>Silvana PARALLOJ</b> / Stefanka CHUKOVA & Leda MINKOVA
<b>12:15 – 12:30</b>	Fusion of Geometric and Texture Features for Side View Face Recognition	<b>Salman Mohammed JIDDAH,</b> Main ABUSHAKRA, Kamil YURTKAN,

<b>12:30 – 13:30</b>	<b>LUNCH BREAK</b>
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## SESSION E

SESSION CHAIR	<b>Gulhayat GOLBASI SIMSEK</b>	
TIME	PAPER TITLE	PRESENTER / CO AUTHOR
<b>13:30 – 13:45</b>	Different Similarity Measures for the Clustering of Time Series	<b>Yamina KHEMAL-BENCHEIKH /</b> Assia BOUIZANE
<b>13:45 – 14:00</b>	A Method for Constructing and Interpreting Some Weighted Premium Principles	<b>Gema PIGUEIRAS /</b> Antonia CASTAÑO-MARTÍNEZ & Fernando LÓPEZ-BLAZQUEZ & Miguel A. SORDO
<b>14:00 – 14:15</b>	A Bayesian Model of COVID19 New Cases	<b>Marta SANCHEZ-SANCHEZ /</b> Alfonso SUÁREZ-LLORENS & Ángel BERIHUETE
<b>14:15 – 14:20</b> ( POSTER )	A Survey Of Groundwater Quality in Suburb of Ulaanbaatar City, Mongoliahydrochemical Investigation of Groundwater in 14 Th Khoroo of Khan-Uul District Using Multivariate Statistical Techniques	<b>Enkhbayar JAMSRANJAV /</b> Dagvasuren GANBOLD & Gerelt-Od DASHDONDOG & Munkhtsetseg ZORIGT

<b>14:20 – 14:30</b>	<b>BREAK</b>
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<b>14:30 – 15:00</b>	<b>Keynote Speech:</b> <b>Professor Agamirza BASHIROV /</b> Eastern Mediterranean University - North Cyprus <i>Wide Band Noises: Theory and Applications</i>
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## SESSION F

SESSION CHAIR	<b>Aysegul EREM</b>	
TIME	PAPER TITLE	PRESENTER / CO AUTHOR
15:00 – 15:15	Evaluating the Effects of Outliers in Bootstrap	<b>Ugur BINZAT</b> / Engin YILDIZTEPE
15:15 – 15:30	An Alternative P Chart For Monitoring High-Quality Processes Based on Improved Estimator	<b>Senem SAHAN VAHAPLAR</b> / Ozlem EGE ORUC
15:30 – 15:35 ( Poster )	Estimating the Gini Index for Income Loss Distributions Under Random Censoring	<b>Bari AMİNA</b> / Abdelaziz RASSOUL & Ould Rouis HAMID

15:35 – 15:45	<b>B R E A K</b>
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15:45 – 16:15	<b>WORKSHOP:</b> <b>Professor Mike TSIONAS</b> <i>Multivariate Stochastic Volatility</i>
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## SESSION G

SESSION CHAIR	<b>Umut UYAR</b>	
TIME	PAPER TITLE	PRESENTER / CO AUTHOR
16:15 – 16:30	Regression Discontinuity Design in the Analysis of South African Social Development Praxis	<b>Doug ENGELBRECHT</b> / Joshua ENGELBRECH
16:30 – 16:45	Assessing The Impact of Microfinance: Findings From a Survey of Microfinance Participants in Akole Taluka of Maharashtra, India	<b>Amita YADWADKAR</b>
16:45 – 17:00	Currency Devaluation Versus Tariff – A Trade War Simulation	<b>Jen-CHI CHENG</b> / Bryce ENGELLAND
17:00 – 17:15	Effects of The Epidemic on The Bist Network Structure	<b>Deniz SUKRUOGLU</b>
17:15 – 17:30	Predictive Power of Exchange Rates and Interest Rates for Capacity Utilization and Real Sector Confidence in Turkey	<b>Sitki SONMEZER</b> / Ismail Erkan CELIK