



## Final Program

### Monday 26

9:00 – 9:15	Welcome
9:15 – 10:00	Towards the handling of uncertainties in statistical fault detection and isolation Michèle Basseville, Albert Benveniste, Qinghua Zhang (IRISA/CNRS)
10:00 – 10:30	Least-intrusive closed-loop performance diagnosis A. Mesbah, X. Bombois, J.H.A. Ludlage, P.M.J. Van den Hof (TUD)
10:30 – 11:00	Coffee Break
11:00 – 11:30	A Comparative Study on the Identification of Continuous-Time Hammerstein-Wiener Systems Boyi Ni, Marion Gilson, Qinghua Zhang, Hugues Garnier (CRAN)
11:30 – 12:00	A Simple Recursive Algorithm for Learning a Monotone Wiener System Kristiaan Pelckmans (Upsalla Universitet)
12:00 – 12:30	Frequency identification of Wiener systems - An analytic geometry based approach Fouad Giri (GREYC-CAEN)
12:30 – 14:00	Lunch
14:00 – 15:00	Potentials and possibilities of regularization in system identification Lennart Ljung (ULIN)
15:00 – 15:30	Stable spline kernel vs parametric identification: the pitfalls of cross validation-based model selection Gianluigi Pillonetto, Giuseppe de Nicolao (UNIPD)
15:30 – 16:00	Convex vs nonconvex approaches for joint identification and variable selection: GLasso, Multiple Kernel Learning and Hyperparameter Glasso Aleksander Aravkin, James V. Burke, Alessandro Chiuso, Gianluigi Pillonetto (UNIPD)
16:00 – 17:30	Coffee Break and poster session
17:30 – 18:00	On I1 Mean and Variance Filtering Bo Wahlberg, Cristian R. Rojas, Mariette Annergren (KTH)
18:00 – 18:30	Sparse estimation based on a validation criterion Cristian Rojas, Håkan Hjalmarsson (KTH)

## Tuesday 27

9:00 – 10:00	Generalized dynamic factor models Manfred Deistler (TUW)
10:00 – 10:30	State Space Calculations for two-sided EPT Densities with Financial Modeling Applications Conor Sexton (CORK University)
10:30 – 12:00	Coffee Break and poster session
12:00 – 12:30	Dimension reduction for system identification Christian Lyzell (ULIN)
12:30 – 13:00	On the H2 model order reduction problem with co-order 2 B. Hanzon (CORK University)
13:00 – 14:30	Lunch
14:30 – 23:00	Social program *

## Wednesday 28

9:00 – 9:30	Instrumental Variable methods and LS-SVMS Vincent Laurain, Roland Toth, W-X Zheng (CRAN)
9:30 – 10:00	User friendly Box-Jenkins identification using nonparametric noise models Johan Schoukens (ELEC-VUB)
10:00 – 10:30	Reinforcement Learning with Reference Tracking Control in Continuous State Spaces Joe Hall (UCAM)
10:30 – 11:00	Coffee Break
11:00 – 12:00	Orthogonal rational functions and prediction theory for certain non-stationary stochastic processes Laurent Baratchart (INRIA)
12:00 – 14:00	Lunch

\*Social program: Panoramic visit and guided tour in Nice old town / Banquet Dinner