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Instituto Universitario
de Matemática Multidisciplinar

**STOCHASTIC MODELING AND UNCERTAINTY
QUANTIFICATION (SMUQ)**

July 8th -9th 2024

ETS Informática, Salón de Actos and Room 1E.01, Building 1E,

Universitat Politècnica de València, València, Spain

Webpage: <https://imm.webs.upv.es/smuq/2024/home.html>

SMUQ

**STOCHASTIC MODELLING AND
UNCERTAINTY QUANTIFICATION 2024**

July 8 - 9, València, Spain

Schedule

- Communications: 15 min (exposition) + 5 min (for questions).

Timetable

| | Monday July 8th | Tuesday July 9th |
|-------|--------------------------|------------------------------------|
| 9:00 | Registration | Nikita Kopylov Joaquín Valencia |
| 9:20 | | |
| 9:40 | Opening | Cristina Luisovna Pérez |
| 10:00 | Rubens Sampaio | José Carlos R. Alcantud |
| 10:20 | Tomás Caraballo | Ana Navarro |
| 10:40 | Laura Villafuerte | Ioan-Lucian Popa |
| 11:00 | Coffe Break | Coffe Break |
| 11:20 | | |
| 11:40 | Sergio Torregrosa | Clara Burgos Simón |
| 12:00 | Silvia Carpitella | Hugo A. de la Cruz |
| 12:20 | Roberta de Queiroz Lima | Eduardo Souza de Cursi |
| 12:40 | Marcos Llamazares | Closing of the Congress |
| 13:00 | Sorina Madalina Sferle | |
| 13:20 | Francisco Rodríguez | |
| 13:40 | J. Alberto Conejero | |
| 14:00 | | |
| 14:20 | | Conference Lunch |
| 14:40 | | |
| 15:00 | | |
| 15:20 | | |
| 15:40 | Gilberto González-Parra | |
| 16:00 | Carlos Andreu-Villarraig | |
| 16:20 | Lamia Hammadi Rubén | |
| 16:40 | Vicente Arévalo | |
| 17:00 | Yofre H. Garcia | |
| 17:20 | Saúl Díaz Infante | |
| 17:40 | Coffe Break | |
| 18:00 | | |
| 18:20 | | |

Online Rooms

All the sessions of the congress will be streamed online using Microsoft Teams. Only an internet browser is required, but the free desktop application will provide a more stable connection. All participants are welcome.

- Salón de Actos: [Link to join.](#)
- Room 1E.01: [Link to join.](#)

Monday, July 8th - Morning

| | |
|--|---|
| 09:00 - 09:40 | REGISTRATION AND COLLECTION OF DOCUMENTATION |
| 09:40 - 10:00 | OPPENING OF THE CONGRESS Salón de Actos ETSINF Building 1E Juan Carlos Cortés, Rafael J. Villanueva, Rubens Sampaio and Eduardo Souza de Cursi |
| REGULAR SESION I Room: 1E.01 Charman: Juan Carlos Cortés | |
| 10:00 - 10:20 | Rubens Sampaio Pontificia Universidade Católica do Rio de Janeiro, Brazil Stochastic analysis of the influence of an uncertain unbalance in the dynamics of vertical axis washing machines <u>Abstract</u> |
| 10:20 - 10:40 | Tomás Caraballo Universidad de Sevilla, Spain Approximating the stochastic dynamics of a PDE model by using colored noise <u>Abstract</u> |
| 10:40 - 11:00 | Laura Vilafuerte Altuzar University of Texas at Austin, USA The role of the Laplace transform in solving linear fractional differential equations with random non-homogeneous parts <u>Abstract</u> |
| 11:00 - 11:40 | COFFEE BREAK Cafetería La Vella |
| REGULAR SESION II Room: 1E.01 Chairman: <i>Rafael Villanueva Micó</i> | |
| 11:40 - 12:00 | Sergio Torregrosa Arts et Métiers Institute of Technology, France Parametric Metamodeling Based on Optimal Transport Applied to Uncertainty Evaluation <u>Abstract</u> |
| 12:00 - 12:20 | Silvia Carpitella California State University Northridge, USA Uncertain evaluations in decision-making models for supply chain sustainability <u>Abstract</u> |

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|------------------------------|---|
| <p>12:20 - 12:40</p> | <p style="text-align: center;">Roberta de Queiroz Lima Pontifícia Universidade Católica do Rio de Janeiro, Brazil Analysis of the stochastic computational cost of a Monte-Carlo simulation <u>Abstract</u></p> |
| <p>12:40 - 13:00</p> | <p style="text-align: center;">Marcos Llamazares López Universitat Politècnica de València, España Toward the randomization of second-order linear time-invariant models appearing in control systems <u>Abstract</u></p> |
| <p>13:00 - 13:20</p> | <p style="text-align: center;">Sorina Madalina Sferle Universitat Politècnica de València, España Analysis of a parametrization of the randomized Blumberg model with applications to modeling tumor growth <u>Abstract</u></p> |
| <p>13:20 - 13:40</p> | <p style="text-align: center;">J. Alberto Conejero Universitat Politècnica de València, Spain Anomalous diffused motion changes in single-particle tracking experiments <u>Abstract</u></p> |
| <p>13:40 - 14:00</p> | <p style="text-align: center;">Francisco Rodríguez University of Alicante, Spain Transient and asymptotic distributions of vegetation under recurrent stochastic fires <u>Abstract</u></p> |

Monday, July 8th - Afternoon

| REGULAR SESION III | |
|--|---|
| Room: 1E.01 Chairman <i>Gilberto González</i> | |
| 15:40 - 16:00 | <p style="text-align: center;">Gilberto González Parra New Mexico Tech University, USA</p> <p>Mathematical modeling of COVID-19 pandemic using stochastic differential equations <u>Abstract</u></p> |
| 16:00 - 16:20 | <p style="text-align: center;">Carlos Andreu-Villarraig Universitat Politècnica de València, Spain</p> <p>Analysis of the structural and practical identifiability of an antibiotic resistance model that depends on antibiotic consumption</p> |
| 16:20 - 16:40 | <p style="text-align: center;">Lamia Hammadi National School of Applied Sciences, Chouaib Doukkali University, Morocco</p> <p>Uncertainty Quantification for State Estimation in Transmission Dynamics of Infectious Diseases <u>Abstract</u></p> |
| 16:40 - 17:00 | <p style="text-align: center;">Rubén Vicente-Arévalo Universitat Politècnica de València, Spain</p> <p>Anomalous diffusion vs. stock volatility through machine learning <u>Abstract</u></p> |
| 17:00 - 17:20 | <p style="text-align: center;">Yofre Hernan Garcia Universidad Autonoma de Chiapas, México</p> <p>Stochastic perturbation of SIS model with bounded time-dependent parameters: formulation and numerical approximation <u>Abstract</u></p> |
| 17:20 - 17:40 | <p style="text-align: center;">Saúl Díaz-Infante CONAHCYT-Universidad de Sonora, México</p> <p>A model for optimizing vaccine usage through a sequence of decisions to manage stock uncertainty. <u>Abstract</u></p> |
| 17:40 - 18:00 | <p style="text-align: center;">COFFEE BREAK Cafetería La Vella</p> |

Tuesday, July 9th - Morning

| REGULAR SESION IV | |
|--|--|
| Room: 1E.01 Chairwoman: <i>Clara Burgos</i> | |
| 09:00 - 09:20 | <p style="text-align: center;">Nikita Kopylov Universitat Politècnica de València, Spain Fitting of the log-normal model for short-term prediction of stock prices <u>Abstract</u></p> |
| 09:20 - 09:40 | <p style="text-align: center;">Joaquín Francisco Valencia Sullca Universitat Politècnica de València, Spain Probabilistic Analysis of Linear Differential Equations with Additive Delta-Correlated Process <u>Abstract</u></p> |
| 09:40 - 10:00 | <p style="text-align: center;">Cristina Luisovna Pérez Universitat Politècnica de València, Spain Probabilistic study of a class of separable random differential equations <u>Abstract</u></p> |
| 10:00 - 10:20 | <p style="text-align: center;">José Carlos R. Alcantud Universidad de Salamanca, España Extensions of exponential and hyperbolic discounting to fuzzy integrals by 2-additive fuzzy measures <u>Abstract</u></p> |
| 10:20 - 10:40 | <p style="text-align: center;">Ana Navarro Quiles Universitat de València, Spain Random solution of a second-order homogeneous linear differential equation with complex coefficients <u>Abstract</u></p> |
| 10:40 - 11:00 | <p style="text-align: center;">Ioan-Lucian Popa "1 Decembrie 1918" University of Alba Iulia, Romania On Tempered Exponential Dichotomy for Random One-Sided Systems <u>Abstract</u></p> |
| 11:00 - 11:40 | <p style="text-align: center;">COFFEE BREAK Cafetería La Vella</p> |

REGULAR SESION V

Room: 1E.01
Chairwoman: *Ana Navarro*

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| 11:40 - 12:00 | <p style="text-align: center;">Clara Burgos Simón Instituto Universitario de Matemática Multidisciplinar. Universitat Politècnica de València, Spain</p> <p style="text-align: center;">Computing a Numerical solution of the Random Fractional Laguerre-type Differential Equations: moments and density <u>Abstract</u></p> |
| 12:00 - 12:20 | <p style="text-align: center;">Hugo de la Cruz School of Applied Mathematics. FGV, Brazil</p> <p style="text-align: center;">A simplified weak method for the response analysis of stochastic vibration systems with nonlinear adjustable stiffness <u>Abstract</u></p> |
| 12:20 - 12:40 | <p style="text-align: center;">Eduardo Souza de Cursi INSA Rouen Normandie, France</p> <p style="text-align: center;">Infinite Dimensional Objects and UQ <u>Abstract</u></p> |
| 12:40 - 14:00 | <p style="text-align: center;">CLOSING OF THE CONGRESS Salón de Actos ETSINF Building 1E</p> |
| 14:00 - 16:00 | <p style="text-align: center;">LUNCH OF THE CONFERENCE Cafetería La Vella</p> |

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