

Workshop on Nonlinear Modeling and Applications (MONLIA'25)

USTHB, November 22-23, 2025

Program

Saturday, 22 November 2025

8:00AM-8:30AM	Registration
8:30AM-9:00AM	Opening Ceremony
9:00AM-10:00AM	Plenary 1: Sébastien LAURENT (Université Aix-Marseille, France), Autoregressive conditional betas: specification and selection Chair: Saïd SOUAM
10:00AM-10:30AM	Tea-Coffee Break
10:30AM-12:00AM	1st Contributed Paper Session Chair: Sébastien LAURENT
10:30AM-11:00AM	Mohamed SADOON (USTHB, Algiers), On threshold bivariate Poisson integer-valued GARCH models.
11:00AM-11:30AM	Abderrahmane MANAA (National Higher School of Biotechnology, Constantine), The Periodic Zero-Inflated Poisson INGARCH Model.
11:30AM-12:00PM	Karima KIMOUCHE (University of Skikda), Nonparametric Estimation of a Spatio-temporal GARCH Model.
12:00PM-2:00PM	Lunch Break
2:00PM-4:00PM	2nd Contributed Paper Session Chair: Yacine BELARBI
2:00PM-2:30PM	Eliane BADAoui (EconomiX), Poverty upon Crises in Lebanon
2:30PM-3:00PM	Mohamed BENBOUZIANE (University of Tlemcen), Inflation Dynamics Under Fiscal-Monetary Interactions: Evidence From a Simulated DSGE Model for Algeria
3:00PM-3:30PM	Messaoud ZOUIKRI (EconomiX), The Heterogeneous Effect of Economic Complexity on Growth and Human Development: New Empirical Evidence Using Buffered Panel Threshold Regression.
3:30PM-4:00PM	Habiba BOUGUERROUMI (ENSSEA, Alger), Dating and characterizing the Algerian Business Cycle

Sunday, 23 November 2025

- 9:00AM-10:00AM** **Plenary 2:** Mohamed LEMDANI (Université de Lille, France), Robust regression analysis for a censored response and functional regressors
Chair: Fayçal HAMDİ
- 10:00AM-10:30AM** Tea-Coffee Break
- 10:30AM-12:30PM** **3rd Contributed Paper Session**
Chair: Mohamed LEMDANI
- 10:30AM-11:00AM** Sabah BECILA (University of Annaba), On the Periodic EXPAR Model: Stationarity, Estimation, and Hypothesis Testing.
- 11:00AM-11:30AM** Chahrazed LELLOU (USTHB), Modèle espace d'états à seuil pour les données longitudinales.
- 11:30AM-12:00PM** Imane REHOUMA (USTHB), Spatial Effects of Innovation: Evidence from a Panel Buffered Threshold Spatial Durbin Model.
- 12:00PM-12:30PM** Billal ALIAT (USTHB), On periodic dynamic linear models subject to regime switching.
- 12:30PM-1:00PM** **MONLIA'25 Closing ceremony**