

Statistics and Probability

March 15th (Sat) Conference Room VI

9:30–12:00

- [08-01-0015](#)
1 Dai Taguchi (Ritsumeikan Univ.)# Strong rate of convergence for the Euler–Maruyama approximation of stochastic differential equations with irregular coefficients 10
Hoang-Long Ngo
(Hanoi Nat. Univ. of Edu.)
- [08-01-0003](#)
2 Toshio Nakata (Fukuoka Univ. of Edu.)# Limit theorems for nonnegative independent random variables with truncation 15
- [08-01-0022](#)
3 Katusi Fukuyama (Kobe Univ.)* The central limit theorem for subsequences of Erdős–Fortet sequence
Takafumi Minohara (タイヨーエレクトク) 5
- [08-01-0007](#)
4 Yasunari Higuchi (Kobe Univ.)# Construction of the incipient infinite cluster measure for 2D ising per-
colation 10
Kazunari Kinoshita (Kobe Univ.)
Masato Takei (Yokohama Nat. Univ.)
Yu Zhang (Univ. Colorado)
- [08-01-0032](#)
5 Taro Murayama (Kanazawa Univ.)* The zero mass limit problem for a relativistic spinless quantum particle
Takashi Ichinose (Kanazawa Univ.) in an electromagnetic field 15
- [08-01-0011](#)
6 Nariyuki Minami (Keio Univ.)# Definition and self-adjointness of the stochastic Airy operator 15
- [08-01-0036](#)
7 Kouji Yano (Kyoto Univ.)# Functional limit theorems for processes pieced together from excursions
..... 15
- [08-01-0001](#)
8 Yu Ito (Kyoto Univ.)# Lyons’ extension theorem via fractional calculus 15
- [08-01-0010](#)
9 Atsushi Takeuchi (Osaka City Univ.)# Large deviation principle for stochastic functional differential equations
..... 15

14:30–15:30 Talk invited by Statistics and Probability Section

- [08-02-0002](#)
Masaaki Fukasawa (Osaka Univ.)# Whittle likelihood for high frequency data

15:45–16:45 Talk invited by Statistics and Probability Section

- [08-02-0001](#)
Toshiro Watanabe # .
(会津大コンピュータ理工)

March 16th (Sun) Conference Room VI

9:00–11:25

- [08-01-0035](#)
10 Shin-Ichiro Takazawa (Kobe Univ.)* The convergence rate of the strong law of large numbers by a finite
number of strategies in the unbounded forecasting game 10
- [08-01-0033](#)
11 Xiao-Nan Lu (Nagoya Univ.)# On affine-invariant strictly cyclic Steiner quadruple systems 15
- [08-01-0012](#)
12 Kiyotaka Iki (Tokyo Univ. of Sci.)# Quasi-diagonal exponent symmetry model for ordinal square contin-
gency tables. 10
Kouji Yamamoto (Osaka Univ.)
Sadao Tomizawa (Tokyo Univ. of Sci.)
- [08-01-0014](#)
13 Shoko Chisaki (Tokyo Univ. of Sci.)# Difference system of sets with size 3 10
Nobuko Miyamoto (Tokyo Univ. of Sci.)

08-01-0020	14	Kohei Yamada (Tokyo Univ. of Sci.) Nobuko Miyamoto (Tokyo Univ. of Sci.)	#	A construction of orthogonal arrays from Baer subplanes	15
08-01-0016	15	Takeshi Torii (Osaka Pref. Univ.) Shinji Kuriki (Osaka Pref. Univ.)	#	Two construction methods of a nested row-column design with split units	15
08-01-0023	16	Satoru Kadowaki (Matsue Coll. of Tech.) Sanpei Kageyama (Hiroshima Inst. of Tech.)	#	An equivalence theorem between an affine resolvable SRGD design and a difference scheme	15
08-01-0024	17	Masahide Kuwada (Int. Inst. for Nat. Sci.) Yoshifumi Hyodo (Okayama Univ. of Sci./Int. Inst. for Nat. Sci.) Hiromu Yumiba (Int. Inst. for Nat. Sci.)	#	Existence conditions for balanced fractional 3^m factorial designs of resolution $R(\{00, 10, 01, 20, 11\})$	15
08-01-0029	18	Masatake Hirao (Tokyo Woman's Christian Univ.) Masanori Sawa (Nagoya Univ.)	#	Characterizing optimum designs in terms of finite irreducible reflection groups	15
08-01-0031	19	Kazuki Matsubara (Hiroshima Univ.) Sanpei Kageyama (Hiroshima Inst. of Tech.)	#	Constructions of pairwise additive cyclic BIB designs	10

11:30–12:00 Research Section Assembly

March 17th (Mon) Conference Room VI

9:00–12:00

08-01-0018	20	Tamio Koyama (Kobe Univ.)	#	Holonomic modules associated with multivariate normal probabilities of polyhedra	15
08-01-0027	21	Tomonari Sei (Keio Univ.)	#	A family of distributions on the sphere induced by Möbius transformations	15
08-01-0008	22	Sigeo Aki (Kansai Univ.) Katuomi Hirano (Josai Univ.)	#	Coupon collector's problems with statistical applications	10
08-01-0019	23	Kiyoshi Inoue (Seikei Univ.) Sigeo Aki (Kansai Univ.)	#	Distributions of numbers of runs and scans on directed acyclic graphs with generation	10
08-01-0021	24	Koji Tsukuda (Grad. Univ. for Adv. Stud.) Yoichi Nishiyama (Inst. of Stat. Math./Grad. Univ. for Adv. Stud.)	#	An L^2 approach to detect a change of parameters in an ergodic diffusion process model	15
08-01-0013	25	Fumiya Akashi (Waseda Univ.)	#	LAN and frequency domain GMM approach to optimality of hypothesis testing	15
08-01-0034	26	Yan Liu (Waseda Univ.)	#	M-estimation in time series and its applications	15
08-01-0017	27	Akio Tanikawa (Osaka Inst. of Tech.) Yuichi Sawada (Kyoto Inst. Tech.)	#	Identification of partially unknown system matrix of discrete-time stochastic systems via pseudomeasurement approach	10
08-01-0025	28	Ayaka Yagi (Tokyo Univ. of Sci.) Takashi Seo (Tokyo Univ. of Sci.)	#	A test for equality of two mean vectors with three-step monotone missing data	15

3 Statistics and Probability

08-01-0028

- 29 Kazuyoshi Yata (Univ. of Tsukuba)[#] Quadratic-type classifiers for high-dimensional data 15
 Makoto Aoshima (Univ. of Tsukuba)

08-01-0026

- 30 Masafumi Akahira (Univ. of Tsukuba)[#] Asymptotic comparison of the MLE and MCLE of a natural parameter
 up to the second order for a truncated exponential family of distributions
 15

08-01-0030

- 31 Masafumi Akahira (Univ. of Tsukuba)[#] Asymptotic comparison of the MLE and MCLE up to the second order
 Shintaro Hashimoto (Univ. of Tsukuba) for a two-sided truncated exponential family 10
 Ken-ichi Koike (Univ. of Tsukuba)
 Nao Ohyauchi (Univ. of Tsukuba)

14:30–15:30 Talk invited by Statistics and Probability Section

08-02-0003

- Hisayuki Tsukuma (東邦大医)[#] Decision-theoretic estimation of parameter matrices

15:45–16:45 Talk invited by Statistics and Probability Section

08-02-0004

- Taiji Suzuki (Tokyo Tech)[#] Statistical properties of multiple kernel learning and sparse estimation