- Collaborative works are presented by the underlined authors. The talks with ∗ mark are presented through document camera, while ♭ marks denote presentations on whiteboards. The speakers with ⋆ marks are professors emeriti.

Statistics and Probability

September 25th (Thu)   Conference Room VII

9:30–11:50

08-01-0034
1 <u>Takahiro Hasebe</u> (Hokkaido Univ.)   Unimodality of freely selfdecomposable distributions · · · · · · · · · · · · · · · 15
   Steen Thorbjørnsen (Univ. of Aarhus)

08-01-0002
2 Isamu Dôku   (Saitama Univ.)   Construction of probabilistic solutions to a class of deterministic integral
   equations · 15

08-01-0042
3 Keita Owari   (Univ. of Tokyo)   On the Lebesgue property of monotone convex functions on Orlicz-like
   spaces · 15

08-01-0040
4 Go Yuki   Consistency of the positive semi-definite Fourier type estimators · · · · · 10
   (Ritsumeikan Univ. / JST CREST)

08-01-0021
5 Shigeyoshi Ogawa (Ritsumeikan Univ.)   A direct inversion formula for natural SFT · 10

08-01-0032
6 Hiroya Hashimoto   ∗ A note on convergence rates for stability problems of SDEs under
   (Sanwa Kagaku Kenkyusho Co.)   Nakao–Le Gall condition · 15
   <u>Takahiro Tsuchiya</u> (Univ. of Aizu)

08-01-0008
7 <u>Hideki Tanemura</u> (Chiba Univ.)   Infinite-dimensional stochastic differential equations arising from Airy
   Hirofumi Osada (Kyushu Univ.)   random point fields · 10

08-01-0009
8 <u>Hideki Tanemura</u> (Chiba Univ.)   Strong solutions of infinite-dimensional stochastic differential equations
   Hirofumi Osada (Kyushu Univ.)   and tail σ-fields · 10

08-01-0033
9 Takafumi Amaba (Ritsumeikan Univ.)   An integration by parts on space of loops · 10

08-01-0037
10 <u>Kouji Yano</u>   (Kyoto Univ.)   Renormalized zero resolvents for one-dimensional diffusions · · · · · · · · · · 15
   Yuko Yano (Kyoto Sangyo Univ.)

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

08-02-0002
   Atsushi Takeuchi (Osaka City Univ.)   Integration by parts formula for jump processes

15:30–16:30   Talk invited by Statistics and Probability Section

08-02-0004
   Hiroki Takahashi (Keio Univ.) ∗ On the destruction of Smale's horseshoe in the Henon map (and what
   comes afterwards)

September 26th (Fri)   Conference Room VII

9:30–11:30

08-01-0015
11 <u>Masahiro Kobayashi</u>   Structure-reversibility of a two dimensional reflecting random walk · · · 15
          (Tokyo Univ. of Sci.)
   Hiroshi Shimizu (Nihon Unisys)
   Masakiyo Miyazawa
          (Tokyo Univ. of Sci.)

08-01-0018
12   Izumi Okada   (Tokyo Tech)   The inner boundary of random walk range $\cdots\cdots\cdots\cdots\cdots\cdots\cdots\cdots$ 15

08-01-0043
13   Naotaka Kajino   (Kobe Univ.)   Neumann heat kernel estimates on inner uniform domains in point-
     Janna Lierl   (Univ. Illinois UC)   recurrent strongly local symmetric Dirichlet spaces $\cdots\cdots\cdots\cdots\cdots$ 15

08-01-0011
14   Christoph Aistleitner   *   The law of the iterated logarithm for lacunary series with bounded gaps
            (Graz Univ. of Tech.)   II $\cdots\cdots\cdots\cdots\cdots\cdots\cdots\cdots\cdots\cdots\cdots\cdots\cdots\cdots\cdots\cdots\cdots\cdots\cdots$ 5
     Katusi Fukuyama (Kobe Univ.)

08-01-0023
15   Masato Takei (Yokohama Nat. Univ.)   On crossing probabilities for Ising percolation on the triangular lattice
     $\cdots\cdots\cdots\cdots\cdots\cdots\cdots\cdots\cdots\cdots\cdots\cdots\cdots\cdots\cdots\cdots\cdots\cdots\cdots$ 10

08-01-0036
16   Seiichiro Kusuoka (Tohoku Univ.)   Recurrence and transience properties of multi-dimensional diffusion
     Hiroshi Takahashi (Nihon Univ.)   processes in semi-selfsimilar random environments $\cdots\cdots\cdots\cdots\cdots$ 15
     Yozo Tamura   (Keio Univ.)

08-01-0041
17   Makoto Nakashima (Univ. of Tsukuba)   On the estimates of the free energy of directed polymers in random
     environment in 1+2 dimension at high temperature $\cdots\cdots\cdots\cdots\cdots$ 15

08-01-0028
18   Takeyuki Sasai (Univ. of Tokyo)   A game-theoretic proof of Erdős–Feller–Kolmogorov–Petrowsky law of
     Kenshi Miyabe   (Meiji Univ.)   the iterated logarithm for fair coin tossing $\cdots\cdots\cdots\cdots\cdots\cdots\cdots$ 15
     Akimichi Takemura (Univ. of Tokyo)

11:45–12:15   Research Section Assembly

September 27th (Sat)   Conference Room VII

9:30–12:00

08-01-0020
19   Satoshi Suzuki (Shimane Univ.)   Surrogate duality and its constraint qualifications $\cdots\cdots\cdots\cdots\cdots$ 15
     Daishi Kuroiwa (Shimane Univ.)

08-01-0012
20   Toshiharu Fujita   Mutually dependent Markov decision processes with associative criteria
            (Kyushu Inst. of Tech.) $\cdots\cdots\cdots\cdots\cdots\cdots\cdots\cdots\cdots\cdots\cdots\cdots\cdots\cdots\cdots\cdots\cdots\cdots\cdots$ 10

08-01-0025
21   Yoshihiro Suto (Waseda Univ.)   Parameter estimation by a contrast function based on interpolation
     Yan Liu   (Waseda Univ.)   error $\cdots\cdots\cdots\cdots\cdots\cdots\cdots\cdots\cdots\cdots\cdots\cdots\cdots\cdots\cdots\cdots\cdots$ 15
     Masanobu Taniguchi (Waseda Univ.)

08-01-0005
22   Fumiya Akashi (Waseda Univ.)   On the second-order asymptotic efficiency of frequency domain GMM
     estimators $\cdots\cdots\cdots\cdots\cdots\cdots\cdots\cdots\cdots\cdots\cdots\cdots\cdots\cdots\cdots$ 15

08-01-0029
23   Yan Liu   (Waseda Univ.)   Quantile estimation in frequency domain $\cdots\cdots\cdots\cdots\cdots\cdots\cdots$ 15

08-01-0027
24   Koji Tsukuda   Testing the time-homogeneity of ergodic stochastic processes by an L^2
            (Grad. Univ. for Adv. Stud.)   space approach $\cdots\cdots\cdots\cdots\cdots\cdots\cdots\cdots\cdots\cdots\cdots\cdots\cdots$ 15
     Yoichi Nishiyama
     (Inst. of Stat. Math./Grad. Univ. for Adv. Stud.)

08-01-0024
25   Yoshihide Kakizawa (Hokkaido Univ.)   Bootstrap-based Bartlett-type adjustment $\cdots\cdots\cdots\cdots\cdots\cdots\cdots$ 15

08-01-0030
26   Yoshihiko Maesono (Kyushu Univ.)   Higher order asymptotic representation of kernel estimator of hazard
     function $\cdots\cdots\cdots\cdots\cdots\cdots\cdots\cdots\cdots\cdots\cdots\cdots\cdots\cdots\cdots$ 10

08-01-0031
27   Hirokazu Yanagihara (Hiroshima Univ.)   On asymptotically KL loss efficiency of a log-likelihood-based informa-
     tion criterion in high-dimensional normal multivariate linear regression
     models $\cdots\cdots\cdots\cdots\cdots\cdots\cdots\cdots\cdots\cdots\cdots\cdots\cdots\cdots\cdots$ 15

08-01-0019
28   Takanori Ayano (Osaka Univ.)   Asymptotic property of MDL information criterion for continuous data
     Joe Suzuki   (Osaka Univ.) $\cdots\cdots\cdots\cdots\cdots\cdots\cdots\cdots\cdots\cdots\cdots\cdots\cdots\cdots\cdots\cdots\cdots\cdots$ 10

14:15–15:15   Talk invited by Statistics and Probability Section
08-02-0001
Hironori Fujisawa (Inst. of Stat. Math.)   Divergence-based robust statistics

15:30–16:30   Talk invited by Statistics and Probability Section
08-02-0003
Yoichi Miyata   On asymptotic properties of Bayesian type estimators
(Takasaki City Univ. of Econ.)

September 28th (Sun)   Conference Room VII

9:30–11:20
08-01-0026
29 Hidekazu Tanaka (Osaka Pref. Univ.)   Some results on gamma parameter estimation · 15
Nabendu Pal
(Univ. Louisiana at Lafayette)
Wooi K. Lim (William Paterson Univ.)

08-01-0022
30 Kiyotaka Iki (Tokyo Univ. of Sci.)   Point-symmetric multivariate density function and decomposition · · · · 10
Sadao Tomizawa (Tokyo Univ. of Sci.)

08-01-0035
31 Hirokazu Yanagihara (Hiroshima Univ.)   Asymptotical comparison with LSE and MLE of coefficient matrices in
Makoto Inokuchi (Hiroshima Univ.)   high-dimensional GMANOVA model · 15

08-01-0007
32 Aki Ishii   (Univ. of Tsukuba)   Equality test of covariance matrices in high-dimension, low-sample-size
Kazuyoshi Yata (Univ. of Tsukuba)   context · 15
Makoto Aoshima (Univ. of Tsukuba)

08-01-0013
33 Ayaka Yagi (Tokyo Univ. of Sci.)   A test for the mean vector with k-step monotone missing data · · · · · · · 15
Takashi Seo (Tokyo Univ. of Sci.)

08-01-0017
34 Kazuyoshi Yata (Univ. of Tsukuba)   High-dimensional PCA for a mixture model and its applications · · · · · 15
Makoto Aoshima (Univ. of Tsukuba)

08-01-0014
35 Masato Naganawa (Tokyo Univ. of Sci.)   Extended linear asymmetry model for square contingency tables with
Kouji Tahata (Tokyo Univ. of Sci.)   ordered categories · 10
Sadao Tomizawa (Tokyo Univ. of Sci.)

14:15–16:10
08-01-0003
36 Masanori Sawa   (Kobe Univ.)   Developing the theory of designs on measure spaces, I · · · · · · · · · · · · · 15

08-01-0004
37 Masatake Hirao (Aichi Pref. Univ.)   Characterizing optimum designs in terms of finite irreducible reflection
Masanori Sawa   (Kobe Univ.)   groups, II · 10

08-01-0038
38 Kohei Yamada (Nagoya Univ.)   Some results related to a remark of Graham and Lovász · · · · · · · · · · · · 10

08-01-0001
39 Shoko Chisaki (Tokyo Univ. of Sci.)   Difference systems of sets with size 2 · 10
Nobuko Miyamoto (Tokyo Univ. of Sci.)

08-01-0039
40 Xiao-Nan Lu   (Nagoya Univ.)   Affine-invariant strictly cyclic Steiner quadruple systems and related
Masakazu Jimbo (Nagoya Univ.)   hypergraphs · 15

08-01-0010
41 Yoshifumi Hyodo   Existence conditions for balanced fractional 2^m factorial designs of
(Okayama Univ. of Sci./Int. Inst. for Nat. Sci.)   resolution $\mathrm{R}^*(\{1\}|\Omega_\ell)$ with $N < \nu_\ell(m)$ · 15
Masahide Kuwada
(Int. Inst. for Nat. Sci.)
Hiromu Yumiba (Int. Inst. for Nat. Sci.)

4   Statistics and Probability