

Statistics and Probability

March 20th (Wed)

9:30–12:00

- 1 Yukiko Iwata (Univ. of Tokyo) # Stochastic perturbations of one-dimensional maps 15
- 2 Yu Ito (Kyoto Univ.) # Integrals along rough paths via fractional calculus 15
- 3 Makoto Nakashima (Univ. of Tsukuba) # Super-Brownian motion in random environment 15
- 4 Yuki Suzuki (Keio Univ.) * A diffusion process with a Brownian potential including a zero potential part 15
- 5 Katusi Fukuyama (Kobe Univ.) * Optimal bound for the discrepancies of lacunary sequences 5
 Christoph Aistleitner (Graz Univ. Tech.)
 Yukako Furuya (Hitachi, Inc.)
- 6 Hiroaki Hata (Shizuoka Univ.) # Risk-sensitive portfolio optimization problems with a jump type stochastic factor model 15
- 7 Kazufumi Fujimoto # Expected utility maximization under incomplete information and with (Bank of Tokyo-Mitsubishi UFJ) Cox-processes observations 20
- 8 Teppei Ogihara (Osaka Univ.) # Maximum likelihood type and Bayes type estimation for diffusion processes with nonsynchronous observations 20
 Nakahiro Yoshida (Univ. of Tokyo)

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

Daisuke Shiraishi (Kyoto Univ.) # Non-intersecting two-sided random walks

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

Naoyuki Ichihara (Hiroshima Univ.) # Asymptotic problems for viscous Hamilton–Jacobi equations and stochastic control

March 21st (Thu)

9:00–11:50

- 9 Satoshi Suzuki (Shimane Univ.) # Lagrange-type duality theorem and generator for quasiconvex programming 15
 Daishi Kuroiwa (Shimane Univ.)
- 10 Yusuke Saeki (Shimane Univ.) # On constraint qualification for DC programming problems 15
 Daishi Kuroiwa (Shimane Univ.)
- 11 Teruo Tanaka (Hiroshima City Univ.) # A partially observable Markov decision process under a fractional criterion 10
- 12 Toshiharu Fujita # Mutually dependent decision processes and Egg Dropping Problem ... 15
 (Kyushu Inst. of Tech.)
- 13 Sigeo Aki (Kansai Univ.) # On distributions of the number of pattern occurrences in undirected graphical models 10
 Kiyoshi Inoue (Seikei Univ.)
- 14 Hironori Fujisawa (Inst. of Stat. Math.) # A family of skew-unimodal distributions with mode invariance 15
 Toshihiro Abe (Tokyo Univ. of Sci.)

15	Tamio Koyama (Kobe Univ.) Akimichi Takemura (Univ. of Tokyo)	# The evaluation of orthant probabilities utilizing the holonomic gradient method	15
16	Satoshi Aoki (Kagoshima Univ./JST CREST) Hidefumi Osugi (Rikkyo Univ./JST CREST) Takayuki Hibi (Osaka Univ./JST CREST)	# Markov chain Monte Carlo methods for the regular two-level fractional factorial designs and cut ideals	20
17	Sanpei Kageyama (Hiroshima Inst. of Tech.) Kazuki Matsubara (Hiroshima Univ.)	# Complete existence of 3 pairwise additive BIB designs	15
18	Hiromu Yumiba (Int. Inst. for Nat. Sci.) Yoshifumi Hyodo (Okayama Univ. of Sci./Int. Inst. for Nat. Sci.) Masahide Kuwada (Int. Inst. for Nat. Sci.)	# Existence conditions for balanced fractional factorial designs of resolution V derived from simple arrays with three symbols (II)	15

13:20–14:30

19	Kazuyoshi Yata (Univ. of Tsukuba) Makoto Aoshima (Univ. of Tsukuba)	# Estimation on eigenvalues for high-dimensional data having power spiked model	15
20	Hiroto Hyakutake (Kyushu Univ.) Kengo Ueda (Kyushu Univ.)	# On estimation of parameters in heteroscedastic random effects models	10
21	Shoichi Sasabuchi (Kyushu Univ.)	# On the powers of tests for homogeneity of regression coefficient vectors under synchronized order restrictions	10
22	Fumiya Akashi (Waseda Univ.) Masanobu Taniguchi (Waseda Univ.)	# Empirical likelihood approach for stable processes	10
23	Yan Liu (Waseda Univ.) Masanobu Taniguchi (Waseda Univ.)	# Hypothesis testing for vector stable processes	10
24	Kenta Hamada (Waseda Univ.) Masanobu Taniguchi (Waseda Univ.)	# Constrained Whittle estimators and shrunk Whittle estimators	10

March 22nd (Fri)

9:30–12:00

25	Yoshihiko Maesono (Kyushu Univ.) Lu Mengxin (Kyushu Univ.)	# Smoothing of sign test and approximation of its p-value	15
26	Gaku Igarashi (Hokkaido Univ.) Yoshihide Kakizawa (Hokkaido Univ.)	# Re-formulation of the inverse Gaussian, reciprocal inverse Gaussian and Birnbaum–Saunders kernel estimators	15
27	Shuya Kanagawa (Tokyo City Univ.)	# Asymptotic expansion for sums of Hilbert space valued random variables and its application to V-statistics	15
28	Shintaro Hashimoto (Univ. of Tsukuba) Ken-ichi Koike (Univ. of Tsukuba)	# Information inequality for the Bayes risk	15
29	Yiling Lin (Nagoya Univ.) Miwako Mishima (Gifu Univ.) Masakazu Jimbo (Nagoya Univ.)	# Optimal equi-difference conflict-avoiding codes of length $n = 2^a 3^b m$ and weight four	18

- 30 Hiroyuki Kurakami[#] Generalized marginal cumulative logistic model and decomposition of
(Tokyo Univ. of Sci.) marginal symmetry for multi-way tables 10
Kouji Tahata (Tokyo Univ. of Sci.)
Sadao Tomizawa (Tokyo Univ. of Sci.)
- 31 Yusuke Saigusa (Tokyo Univ. of Sci.)[#] Extended palindromic symmetry models for square contingency tables
Kouji Tahata (Tokyo Univ. of Sci.) with ordered categories 10
Sadao Tomizawa (Tokyo Univ. of Sci.)
- 32 Yayoi Tanaka (Tokyo Univ. of Sci.)[#] Sum-symmetry model and its decomposition for square contingency
Kouji Yamamoto (Osaka Univ.) tables with ordered categories 10
Sadao Tomizawa (Tokyo Univ. of Sci.)
- 33 Fumika Shimada (Tokyo Univ. of Sci.)[#] Measure for symmetry using collapsed tables in square contingency
Kouji Yamamoto (Osaka Univ.) tables with ordered categories 10
Sadao Tomizawa (Tokyo Univ. of Sci.)
- 34 Motoki Ohama (Tokyo Univ. of Sci.)[#] Decompositions of symmetry using generalized linear diagonals-parameter
Kouji Yamamoto (Osaka Univ.) symmetry model for square contingency tables 10
Sadao Tomizawa (Tokyo Univ. of Sci.)

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

Masanori Sawa (Nagoya Univ.)[#] The theory of cubature formulae and designs in numerical analysis,
algebraic combinatorics and mathematical statistics

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

Masanobu Taniguchi (Waseda Univ.)[#] Non-standard analysis for time series