

Statistics and Probability

September 18th (Tue) Session Room V

9:15–12:00

- 1 Tomoko Takemura (Nara Women's Univ.) * Lévy measure density corresponding to inverse local time 15
Matsuyo Tomisaki (Nara Women's Univ.)
- 2 Yuji Hamana (Kumamoto Univ.) * On the distributions of the first hitting times of Bessel processes 15
Hiroyuki Matsumoto (Aoyama Gakuin Univ.)
- 3 Yuji Hamana (Kumamoto Univ.) * On the expected volume of the Wiener sausage in even dimensions ... 15
Hiroyuki Matsumoto (Aoyama Gakuin Univ.)
- 4 Katsusi Fukuyama (Kobe Univ.) * Metric discrepancy results for Erdős–Fortet sequence 5
Sho Miyamoto
- 5 Satoshi Ishiwata (Yamagata Univ.) * An effect of fragile non-symmetry to the transition probability of random walks on the triangular lattice 15
Hirosi Kawabi (Okayama Univ.)
Tsubasa Teruya (Okinawa Kaiho Bank)
- 6 Naoki Kubota (Nihon Univ.) # Large deviations for simple random walk on supercritical percolation clusters 15
- 7 Daisuke Shiraishi (Kyoto Univ.) # Cut points for simple random walks 15
- 8 Sergio Albeverio (Univ. Bonn) # Probabilistic conclusion of constructive Euclidean $(\Phi_4)^4$ quantum field theory I 15
Minoru W Yoshida (Tokyo City Univ.)
- 9 Itaru Mitoma (Saga Univ.) # Asymptotic expansion for oscillatory integrals of Wiener functionals .. 25

14:15–14:45

- 10 Naoyuki Ichihara (Hiroshima Univ.) * Criticality of Hamilton–Jacobi–Bellman equations and stochastic ergodic control 15
- 11 Masaaki Tsuchiya (Kanazawa Univ.) * Probabilistic representation of weak solutions to a parabolic equation with a mixed boundary condition 15

15:00–16:00 Invited Talk by Research Section

Toshihiro Uemura (Kansai Univ.) # On jump-type Markov processes and the associated Dirichlet forms

16:15–17:15 Invited Talk by Research Section

Kazumasa Kuwada (Ochanomizu Univ.) # Coupling methods for heat distributions and curvature-dimension conditions

September 19th (Wed) Session Room V

9:15–12:00

- 12 Takahiro Hasebe (Kyoto Univ.)[#] Examples of infinitely divisible distributions in free probability 15
 Noriyoshi Sakuma
 (Aichi Univ. of Edu.)
 Octavio Arizmendi
 (Univ. des Saarlandes)
- 13 Sho Matsumoto (Nagoya Univ.)[#] Correlation functions for real zeros of a Gaussian power series and Pfaffians 15
 Tomoyuki Shirai (Kyushu Univ.)
- 14 Akihiko Inoue (Hiroshima Univ.)[#] Multivariate completely nondeterministic stationary processes 15
 Yukio Kasahara (Hokkaido Univ.)
 Mohsen Pourahmadi
 (Texas A&M Univ.)
- 15 Hiroki Hashiguchi (Saitama Univ.)[#] Holonomic gradient method for the distribution function of the largest root of a Wishart matrix 15
 Yasuhide Numata
 (Univ. of Tokyo/JST CREST)
 Nobuki Takayama (Kobe Univ.)
 Akimichi Takemura (Univ. of Tokyo)
- 16 Tamio Koyama (Kobe Univ.)[#] Calculation of the orthant probability by the holonomic gradient method 15
 Akimichi Takemura (Univ. of Tokyo)
- 17 Hajime Yamato (Kagoshima Univ.)[#] Asymptotic distribution of number of distinct observations among a sample from mixture of Dirichlet processes 10
- 18 Yoichi Nishiyama (Inst. of Stat. Math.)[#] Moment convergence of Z -estimators 15
- 19 Yoichi Nishiyama (Inst. of Stat. Math.)[#] Z -process method for change point problems 15
- 20 Akio Tanikawa (Osaka Inst. of Tech.)[#] On the rate of convergence of the sequential quadratic method for differential games 10
 Hiro Mukai (Washington Univ.)
 Min Xu (Washington Univ.)
- 21 Satoshi Suzuki (Shimane Univ.)[#] On surrogate duality for quasiconvex programming 20
 Daishi Kuroiwa (Shimane Univ.)

12:05–12:35 Research Section Assembly

September 20th (Thu) Session Room V

9:15–12:00

- 22 Yoshifumi Hyodo[#] Existence conditions for balanced fractional 2^m factorial designs of resolution $2\ell + 1$ derived from simple arrays 15
 (Okayama Univ. of Sci./Int. Inst. for Nat. Sci.)
 Hiromu Yumiba (Int. Inst. for Nat. Sci.)
 Masahide Kuwada
 (Int. Inst. for Nat. Sci.)
- 23 Sanpei Kageyama[#] The existence of 2 pairwise additive BIB designs 15
 (Hiroshima Inst. of Tech.)
 Kazuki Matsubara (Hiroshima Univ.)
- 24 Ryota Shinjo (Tokyo Univ. of Sci.)[#] Improved measure on extended marginal homogeneity for square contingency tables with ordered categories 10
 Kouji Yamamoto (Osaka Univ.)
 Sadao Tomizawa (Tokyo Univ. of Sci.)

25	Kouji Yamamoto (Osaka Univ.) [#] Kouji Tahata (Tokyo Univ. of Sci.) Sadao Tomizawa (Tokyo Univ. of Sci.)	Generalized asymmetry model for cumulative probabilities and its decomposition for square tables	10
26	Kouji Tahata (Tokyo Univ. of Sci.) [#] Kouji Yamamoto (Osaka Univ.) Sadao Tomizawa (Tokyo Univ. of Sci.)	Decomposition of symmetry using palindromic symmetry model for square contingency tables	10
27	Nobuhiro Taneichi (Kagoshima Univ.) [#] Yuri Sekiya (Hokkaido Univ. of Edu.)	On asymptotic expansions of the null distributions of ϕ -divergence statistics for testing a logistic regression model	15
28	Kazuyoshi Yata (Univ. of Tsukuba) [#] Makoto Aoshima (Univ. of Tsukuba)	PCA consistency for high-dimensional data under generalized models	15
29	Kenta Hamada (Waseda Univ.) [#] Masanobu Taniguchi (Waseda Univ.)	Shrinkage estimation and prediction for time series	15
30	Yoshihide Kakizawa (Hokkaido Univ.) [#]	Generalized Cordeiro–Ferrari Bartlett-type adjustment	10
31	Yoshihide Kakizawa (Hokkaido Univ.) [#]	Third-order local powers of several Bartlett-type adjusted tests	15
32	Hiroki Masuda (Kyushu Univ.) [#]	On self-normalized residuals of SDE	10

14:30–15:30 Invited Talk by Research Section

Shogo Kato (Inst. of Stat. Math.)[#] The Cauchy distribution on the circle and related statistical models

15:45–16:45 Invited Talk by Research Section

Hidetoshi Murakami[#] Some saddlepoint approximations to the nonparametric tests and biased
(Nat. Defense Acad. of Japan) for two-sided alternatives