統　計　数　学

9月24日(火)

9:30〜12:00

1　須崎清剛 (阪　大　理)♯　確率微分方程式を用いた葉層付き空間上の各葉非退化拡散過程の構成とその応用について ····· 15

Kiyotaka Suzaki (Osaka Univ.)♯　Construction of leafwise non-degenerate diffusion processes on foliated spaces via SDE approach and its application

2　天羽隆史 (立命館大理工)♯　On the monotonicity of $\mathcal{L}_0$-cost along backward heat flow ····· 15
桒田和正 (お茶の水女大理)

Takafumi Amaba (Ritsumeikan Univ.)♯　On the monotonicity of $\mathcal{L}_0$-cost along backward heat flow
Kazumasa Kuwada (Ochanomizu Univ.)

3　赤堀次郎 (立命館大理工)♯　A discrete-time Clark–Ocone formula and its application to an error analysis ····· 15
天羽隆史 (立命館大理工)
大熊香里 (立命館大理工)

Jirô Akahori (Ritsumeikan Univ.)♯　A discrete-time Clark–Ocone formula and its application to an error analysis
Takafumi Amaba (Ritsumeikan Univ.)
Kaori Okuma (Ritsumeikan Univ.)

4　林　正史♯ (琉球大理・JST CREST)　Hölder continuity property of the densities of SDEs with singular drift coefficients ····· 10
Arturo Kohatsu Higa (立命館大理工・JST CREST)
結城　郷 (立命館大理工・JST CREST)

Masafumi Hayashi♯ (Univ. of Ryukyus / JST CREST)　Hölder continuity property of the densities of SDEs with singular drift coefficients
Arturo Kohatsu Higa (Ritsumeikan Univ. / JST CREST)
Go Yuki (Ritsumeikan Univ. / JST CREST)

5　種村秀紀 (千葉大理)♯　非衝突拡散過程の複素ブラウン運動表現 ····· 10
香取眞理 (中大理工)

Hideki Tanemura (Chiba Univ.)♯　Complex Brownian motion representations of non-colliding diffusion processes
Makoto Katori (Chuo Univ.)

6　種村秀紀 (千葉大理)♯　行列式過程の強マルコフ性 ····· 10

Hideki Tanemura (Chiba Univ.)♯　Strong Markov property of determinantal processes

7　永沼伸顕 (東北大理)♯　Asymptotic error distributions of the Crank–Nicholson scheme for SDEs driven by fractional Brownian motion ····· 15

Nobuaki Naganuma (Tohoku Univ.)♯　Asymptotic error distributions of the Crank–Nicholson scheme for SDEs driven by fractional Brownian motion

8　小川重義 (立命館大理工)*　Identification of a noncausal Itô process from the stochastic Fourier coefficients ····· 15
植村英明 (愛知教育大教育)

Shigeyoshi Ogawa (Ritsumeikan Univ.)*　Identification of a noncausal Itô process from the stochastic Fourier coefficients
Hideaki Uemura (Aichi Univ. of Edu.)

9　市原直幸 (広島大工)*　The generalized principal eigenvalue for ergodic type HJB equations ·· 15

2013/07/16 15:15 作成

Naoyuki Ichihara (Hiroshima Univ.)* The generalized principal eigenvalue for ergodic type HJB equations

14:15〜14:45

10 久保田直樹 (日大理工)♯ Rates of convergence in first passage percolation with a weaker condition than exponential tail assumptions ····· 15

Naoki Kubota (Nihon Univ.)♯ Rates of convergence in first passage percolation with a weaker condition than exponential tail assumptions

11 日比野雄嗣 (佐賀大工)♯ 直積グラフの距離 k グラフに関する漸近的スペクトル分布 ····· 15

Yuji Hibino (Saga Univ.)♯ Asymptotic spectral distributions of distance-k graphs of direct product graphs

15:00〜16:00 特別講演

中島 誠 (筑波大数理物質)♯ Branching random walks in random environment

Makoto Nakashima (Univ. of Tsukuba)♯ Branching random walks in random environment

16:15〜17:15 特別講演

福山克司 (神戸大理)♯ 等比数列の一様分布論

Katusi Fukuyama (Kobe Univ.)♯ Uniform distribution theory for geometric progressions

9月25日(水)

9:15〜11:50

12 高橋博樹 (慶大理工)* Prevalence of non-uniform hyperbolicity at the first bifurcation of the Hénon family ····· 20

Hiroki Takahashi (Keio Univ.)* Prevalence of non-uniform hyperbolicity at the first bifurcation of the Hénon family

13 池田拓哉 (阪大理)*
盛田健彦 (阪大理) 擬コンパクトな Perron–Frobenius 作用素をともなったある種の非特異変換に関する中心極限定理について ····· 15

Takuya Ikeda (Osaka Univ.)*
Takehiko Morita (Osaka Univ.) Central limit theorem for a class of nonsingular transformations with quasi-compact Perron–Frobenius operator

14 森真 (日大文理)♯ On the essential spectrum of Perron–Frobenius operator ····· 20

Makoto Mori (Nihon Univ.)♯ On the essential spectrum of Perron–Frobenius operator

15 梶野直孝 (神戸大理)♯ Sierpiński carpets 上の熱核の (非) 周期的漸近挙動 ····· 20

Naotaka Kajino (Kobe Univ.)♯ (Non-)periodic asymptotic behavior of the heat kernel on Sierpiński carpets

16 笠原雪夫 (北大理)♯
井上昭彦 (広島大理)
M. Pourahmadi (Texas A&M Univ) Matrix-valued rigid functions, kernels of Toeplitz operators and CND processes ····· 15

Yukio Kasahara (Hokkaido Univ.)♯
Akihiko Inoue (Hiroshima Univ.)
Mohsen Pourahmadi (Texas A&M Univ) Matrix-valued rigid functions, kernels of Toeplitz operators and CND processes

17 井原俊輔 (名大*)♯ フィードバックのある白色ガウス型通信路における通信誤り確率の漸近挙動 ····· 15

Shunsuke Ihara (Nagoya Univ.*)♯ Asymptotic behavior of error probabilities in information transmission over white Gaussian channel with feedback

18　志村隆彰 (統計数理研)♯　極値の数値的特徴 …… 15

Takaaki Shimura (Inst. of Stat. Math.)♯　A numerical characteristic of extreme values

19　鈴木　聡 (島根大総合理工)♯　不確実性を持つ準凸計画問題に対する surrogate 双対定理について …… 15
黒岩大史 (島根大総合理工)

Satoshi Suzuki (Shimane Univ.)♯　Surrogate duality for quasiconvex programming with data uncertainty
Daishi Kuroiwa (Shimane Univ.)

11:50〜12:20　統計数学分科会総会

9月26日(木)

9:00〜12:00

20　藤井孝之 (滋賀大経済)♯　ジャンプ型マルコフ過程のノンパラメトリック推定 …… 15

Takayuki Fujii　(Shiga Univ.)♯　Nonparametric estimation for jump Markov processes

21　佃　康司 (総合研究大学院大)♯　変化点問題に対する ℓ^∞ および L_2 空間の Z-process 法 …… 20
西山陽一
(統計数理研・総合研究大学院大)

Koji Tsukuda♯
(Grad. Univ. for Adv. Stud.)
Yoichi Nishiyama
(Inst. of Stat. Math./Grad. Univ. for Adv. Stud.)
Z-process methods in ℓ^∞- and L_2-spaces for change point problems

22　荻原哲平 (阪大CSFI)♯　非同期観測拡散過程に対する局所漸近混合正規性 …… 20

Teppei Ogihara　(Osaka Univ.)♯　Local asymptotic mixed normality property for nonsynchronously observed diffusion processes

23　八木文香 (東京理大理)♯　3-step 単調欠測データにおける平均ベクトルに関する検定と同時信頼区間
瀬尾　隆 (東京理大理)　…… 15

Ayaka Yagi (Tokyo Univ. of Sci.)♯　Tests for mean vector and simultaneous confidence intervals with three-step monotone missing data
Takashi Seo (Tokyo Univ. of Sci.)

24　兵頭　昌 (東京理大理)♯　T^2 統計量と Dempster 統計量の線形結合による検定統計量について … 15
西山貴弘 (専修大経営)
瀬尾　隆 (東京理大理)

Masashi Hyodo (Tokyo Univ. of Sci.)♯　On the new test statistic based on linear combination of Dempster statistics and T^2 statistics
Takahiro Nishiyama (Senshu Univ.)
Takashi Seo (Tokyo Univ. of Sci.)

25　渡邉弘己 (東京理大理)♯　高次元大標本データのための判別分析における判別分岐点の決定方法 … 15
兵頭　昌 (東京理大理)
瀬尾　隆 (東京理大理)

Hiroki Watanabe (Tokyo Univ. of Sci.)♯　A determination of cut-off point for Euclidean distance discriminant rule in high-dimensional data
Hyodo Masashi (Tokyo Univ. of Sci.)
Seo Takashi (Tokyo Univ. of Sci.)

26　石井　晶 (筑波大数理物質)♯　高次元小標本の幾何学的表現と最大固有値の漸近分布 …… 15
矢田和善 (筑波大数理物質)
青嶋　誠 (筑波大数理物質)

Aki Ishii　(Univ. of Tsukuba)♯　On the distribution of the largest eigenvalue via geometric representation in high-dimension, low sample size context
Kazuyoshi Yata (Univ. of Tsukuba)
Makoto Aoshima (Univ. of Tsukuba)

27　矢田和善 (筑波大数理物質)♯　青嶋　誠 (筑波大数理物質)
Asymptotic normality for inference on high-dimensional mean vectors under mild conditions ····· 15
Kazuyoshi Yata (Univ. of Tsukuba)♯　Makoto Aoshima (Univ. of Tsukuba)
Asymptotic normality for inference on high-dimensional mean vectors under mild conditions

28　明石郁哉 (早大理工)♯
経験尤度アプローチによる多次元非正規時系列モデルの判別解析 ····· 15
Fumiya Akashi (Waseda Univ.)♯
An empirical likelihood approach toward discriminant analysis for non-Gaussian vector stationary processes

29　劉　言 (早大理工)♯
A new way to estimate tail index ····· 15
Yan Liu (Waseda Univ.)♯
A new way to estimate tail index

12:10〜12:30　2013 年度解析学賞授賞式

14:30〜15:30　特別講演

西山陽一 (統計数理研)♯
A stochastic maximal inequality, weak convergence of infinite-dimensional martingales, and semiparametric statistics
Yoichi Nishiyama (Inst. of Stat. Math.)♯
A stochastic maximal inequality, weak convergence of infinite-dimensional martingales, and semiparametric statistics

15:45〜16:45　特別講演

山本紘司 (阪大医)♯
正方分割表におけるモデリングとその応用
Kouji Yamamoto (Osaka Univ.)♯
Modelling for square contingency tables and its application

9月27日(金)

9:15〜12:00

30　田中研太郎 (東工大社会理工)♯
Algebraic methods for conditional independence inference ····· 15
Kentaro Tanaka (Tokyo Tech)♯
Algebraic methods for conditional independence inference

31　柿沢佳秀 (北大経済)♯
Third-order average local powers of Bartlett-type adjusted tests: Ordinary versus adjusted profile likelihood ····· 15
Yoshihide Kakizawa (Hokkaido Univ.)♯
Third-order average local powers of Bartlett-type adjusted tests: Ordinary versus adjusted profile likelihood

32　前園宜彦 (九大数理)♯
ウィルコクソンの符号付き順位検定の連続化 ····· 10
Yoshihiko Maesono (Kyushu Univ.)♯
Smoothing of the Wilcoxon's signed rank test

33　三枝祐輔 (東京理大理工)♯　田畑耕治 (東京理大理工)　富澤貞男 (東京理大理工)
Decomposition of symmetry using extended palindromic symmetry models for square contingency tables ····· 10
Yusuke Saigusa (Tokyo Univ. of Sci.)♯　Kouji Tahata (Tokyo Univ. of Sci.)　Sadao Tomizawa (Tokyo Univ. of Sci.)
Decomposition of symmetry using extended palindromic symmetry models for square contingency tables

34　澤　正憲 (名大情報)♯
エルミート行列の固有値に関するある補題とその応用 2 —Fisher 不等式の証明 ····· 15
Masanori Sawa (Nagoya Univ.)♯
A lemma on the eigenvalues of Hermitian matrices and its application 2 —Proof of Fisher's inequality

35　平尾将剛 (東京女大数理)♯　澤　正憲 (名大情報)　神保雅一 (名大情報)
n 次元球上の最適計画の構成について ····· 15