日本学術振興会日露共同研究プロジェクト研究集会

Stochastic Analysis of the Advanced Statistical Models

共同研究代表者：若木 宏文（広島大学）
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オーガナイザー：若木 宏文 (広島大学)

日時：平成２０年１１月４日（火）　１３：２０〜１８：００
１１月５日（水）　１０：００〜１７：００
場所：広島大学理学部Ｂ７０７教室

Program

November 4 (Tuesdayday)

13：30 〜14：05 Masayuki Uchida (Osaka University) and Nakahiro Yoshida (University of Tokyo)
Estimation for discretely observed ergodic diffusions under completely misspecified models

14：05 〜14：40 Hiroki Masuda (Kyushu University)
A normality test for the driving noise of a SDE

14：40 〜15：15 Nakahiro Yoshida (University of Tokyo)
First and Second order limit theorems in nonsynchronous covariance estimation

Break

15：25 〜16：00 Tetsuro Sakurai (Chuo University),
Yuka Kobayashi (Chuo University)
and Yasunori Fujikoshi (Chuo University)
On conditional AIC for linear mixed-effects models

16：00 〜16：35 Makoto Aoshima (University of Tsukuba)
and Kazuyoshi Yata (University of Tsukuba)
Eigenvalue estimation in HDLSS context and its applications

Break

16：45 〜17：20 Zhenisbek Assylbekov (Hiroshima University)
Convergence rate of multinomial goodness-of-fit statistics to chi-square distribution

17：20 〜17：55 Evgeny Burnaev (Institute of Information Transmission Problems of RAS)
Inversion formula for infinitely divisible distribution

Break

18：20 ～20：00　Party

November 5 (Wednesday)

10：00 ～10：35　Anna Kulikova (Moscow State University)
On Estimations of The Deviation from The Uniform Distribution.

10：35 ～11：10　Vladimir Bogachev (Moscow State University)
On existence of Fisher's information for probability distributions

11：10 ～11：45　Stanislav Shaposhnikov (Moscow State University)
On uniqueness of solutions of elliptic equations for probability measures

Lunch time

13：15 ～13：50　Albert Shiryaev (Steklov mathematical Institute)
On the general stochastic filtered models for detection of the spontaneously appearing effects and some quickest detection disorder problems.

13：50 ～14：25　Alexander Gushchin (Steklov mathematical Institute)
Robust utility maximization and related problems

14：25 ～15：00　Takehiko Fujita (Hitotsubashi University)
On some Brownian functional and its applications to number theory and mathematical finance.

Break

15：10 ～15：45　Andrey Selivanov (Moscow State University)
Continuous time limit for dynamic tail V@R in Levy models.

15：45 ～16：20　Yoichi Nishiyama (The Institute of Statistical Mathematics)
Donsker's theorem for discretized data

16：20 ～16：55　Koichiro Iwata (Hiroshima University)
Ranndom fields over elliptic curves and modular forms

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