

科研費シンポジウム

「多様な分野における統計科学に関する諸問題」

(Problems related to statistical science in various fields)

日時：2019年9月14日(土)～9月16日(月)

(Date: Saturday, 14, – Monday, 16, September, 2019)

場所：コープシティ花園 4F ガレツソホール a

(Place: Coop City Hanazono 4F Garesso Hall a)

(TEL: 025-248-7511)

<http://garesso.jp/index.php>

map

科学研究費・基盤研究 (A) (課題番号: 15H01678)

「大規模複雑データの理論と方法論の総合的研究」

研究代表者：青嶋 誠 (筑波大学)

Makoto Aoshima (University of Tsukuba)

開催責任者：蛭川 潤一 (新潟大学)

Junichi Hirukawa (Niigata University)

Program

Saturday, 14, September

Reception 13:00-13:25

Opening 13:25-13:30 **Junichi HIRUKAWA** (Niigata University)

Afternoon Session I (in Japanese) 13:30-15:00

Chair **Kou Fujimori** (Waseda University)

1. 13:30-14:15 **黒木 裕鷹 (KUROKI, Yutaka)**

東京理科大学大学院工学研究科 (Graduate School of Engineering, Tokyo University of Science)

「レーティング手法を用いたネットワーク中心性の構築とその統計的性質」

(Constructing Network Centrality Measure based on Rating Methods and its Statistical Properties)

2. 14:15-15:00 **KOTSUBO, Takuto**

Graduate School of Engineering, Tokyo University of Science

Hidden Markov models for cylindrical data and its application for animal movement analysis

Coffee Break 15:00-15:15

Afternoon Session II (in Japanese) 15:15-16:45

Chair **Takayuki Shiohama** (Tokyo University of Science)

3. 15:15-16:00 **Nakayama Yugo**

Graduate School of Pure and Applied Sciences, University of Tsukuba

Support vector machine and optimal choice of parameters for high-dimensional imbalanced data abstract

4. 16:00-16:45 **新村秀一 (Shinmura Shuichi)**

成蹊大学名誉教授 (Emeritus Professor of Seikei Univ.)

「高次元遺伝子データ解析の呪いからの解放」

(Release of Curse of High-dimensional Data Analysis)

abstract

Sunday, 15, September

Morning Session (in English) 9:15-11:30

Chair **Muneya Matsui** (Nanzan University)

5. 9:15-10:00 **Yuichi Goto**, Marc Hallin, Masanobu Taniguchi

Waseda University, Université libre de Bruxelles, Waseda University

Kolmogorov-Smirnov Tests for Laplace Spectral Density Kernels

abstract

6. 10:00-10:45 **Kou Fujimori**, Sota Sakamoto and Yasutaka Shimizu

Waseda University

Generalized maximum composite likelihood estimator for determinantal point processes

abstract

7. 10:45-11:30 **Junichi Hirukawa** and Kou Fujimori

Niigata University and Waseda University

Weak convergence of the partial sum of $I(d)$ process to a fractional Brownian motion in finite interval representation

abstract

Lunch 11:30-13:15

Afternoon Session I (in English) 13:15-15:30

Chair **Nobuaki, HOSHINO** (Kanazawa University)

8. 13:15-14:00 **Toshihiro Abe**

Nanzan University

A closed form EM algorithm for a multivariate skew-normal model

9. 14:00-14:45 **Muneya Matsui**

Nanzan University

Asymptotics of maximum likelihood estimation for stable law with continuous parameterization

abstract

10. 14:45-15:30 張 元宗 (**Chang Yuan Tsung**), 篠崎 信雄 (Nobuo Shinozaki), William, E. Strawderman

目白大学・社会学部・社会情報学科 (Mejiro University, Department of Social Information, Faculty of Studies on Contemporary Society),

慶應大学・理工学部 (Faculty of Science and Technology, Keio University),

Department of Statistics and Biostatistics, Rutgers University

Pitman Closeness Domination in Predictive Density Estimation for Two Ordered Normal Means Under α -Divergence Loss

abstract

Coffee Break 15:30-15:45

Afternoon Session II (Guest speakers session) 15:45-16:45

Chair **Junichi Hirukawa** (Niigata University)

11. 15:45-16:45 **Konstantinos Fokianos**

Lancaster University

Auto-Distance Covariance Function for Time Series Analysis

abstract

Conference Dinner 17:30-20:30

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Monday, 16, September

Morning Session (in Japanese) 9:15-11:30

Chair **Toshihiro Abe** (Nanzan University)

12. 9:15-10:00 入江 薫 (**Kaoru Irie**)

東京大学経済学部 (Faculty of Economics, The University of Tokyo)

「縮小事前分布と状態空間モデル」

(Shrinkage priors and state space models)

abstract

13. 10:00-10:45 永井 勇 (**Isamu Nagai**)

中京大学 国際教養学部 (School of International Liberal Studies, Chukyo University)

「バランス型経時測定データにおける Extended GMANOVA モデルの解釈と新たな推定法」

(Interpretation for the extended GMANOVA model in the balance type longitudinal data, and new estimation method)

abstract

14. 10:45-11:30 星野 伸明 (**Nobuaki, HOSHINO**)

金沢大学経済学類 (School of Economics, Kanazawa University)

「分散可変な一般化多項分布について」

(Generalized multinomial distributions with scalable variance)

abstract

Closing 11:30-11:35 Junichi HIRUKAWA (Niigata University)