

# Theory and Applications for Empirical Likelihood and Discriminant and Cluster Analysis

\*Date: 2-4 Dec 2011

\*Venue: Wakayama big ai, Wakayama, Japan

\*Organizer: Tomoyuki Amano (Wakayama Univ.)

Tadayuki Matsuda(Wakayama Univ.)

Cheng, M. Y.(National Taiwan Univ.)

Chen, C. W. S.(Feng Chia Univ.)

Sponsorship: JSPS Grant-in-Aid(A)(23244011)(Masanobu Taniguchi, Waseda Univ.)

## Program (English)

<2 Dec (Fri)>

\*10:30~13:00 (Pre Discussion)

\*13:00~13:55 (Lunch)

\*13:55~14:00 (The opening of a meeting)

-----[Chair]JunichiHirukawa(NiigataUniv.)-----

\*14:00~14:35 Shuichi Shinmura (Seikei University)

Fisher 以降の判別分析の新世界

\*14:35~15:10 Mitsuru Tamatani (Shimane University)

Kanta Naito (Shimane University)

高次元小標本における正準相関に基づく多群判別

\*15:10~15:45 Mei Saito (Tokyo University of Science)

Takuma Sumikawa (Tokyo University of Science)

Kazuyuki Koizumi (Tokyo University of Science)

Takashi Seo (Tokyo University of Science)

On some tests for assessing multivariate normality based on sample skewness and kurtosis

\*15:45~15:55 (Coffee break)

-----[Chair]HiroakiOgata(WasedaUniv.)-----

\*15:55~16:30 Tomoyuki Amano (Wakayama University)

Empirical likelihood approach to discriminant analysis for stationary processes

\*16:30~17:05 Alexandre Petkovic (Waseda University)

Double unit root process and non stationary variance

-----[Chair]TomoyukiAmano(WakayamaUniv.)-----

\*17:05~17:40 Kenta Hamada (Waseda University)

Masanobu Taniguchi (Waseda University)

Multistep ahead portfolio estimation for dependent return processes

\*17:40~18:15 Hiroaki Ogata (Waseda University)

Optimal portfolio with generalized empirical likelihood

\*19:00~ (Dinner)

<3 Dec (Sat)>

-----[Chair]MarcHallin(Universite' libre de Bruxelles)-----

\*10:00~10:35 Yoshihide Kakizawa (Hokkaido University)

Bartlett correctability of empirical likelihood ratio test  
for a parameter subvector in the over-identified case

\*10:35~11:10 Junichi Hirukawa (Niigata University)

Kentaro Kobayashi (Niigata University)

Asymptotic properties of time series non-life insurance model

\*11:10~12:00 Siegfried Hormann (Université libre de Bruxelles)

R. Gabrys (University of Southern California)

P. Kokoszka (University of Utah)

L. Horvath (University of Utah)

R. Reeder (University of Utah)

Using FDA techniques for econometric time series

\*12:00~13:30 (Lunch)

-----[Chair]TomoyukiAmano(WakayamaUniv.)-----

\*13:30~14:20 David Veredas (Université libre de Bruxelles)

Roxana Halbleib (University of Konstanz)

Matteo Barigozzi (London School of Economics)

Which models to match?

\*14:20~15:10 Cathy Chen (Feng Chia University)

Classification in segmented regression problems

\*15:10~16:00 Ming-Yen Cheng (National Taiwan University)

Hau-Tieng Wu (Princeton University)

Local Linear Regression on Manifolds and its Geometric Interpretation

\*16:00~16:20 (Coffee Break)

-----[Chair]HiroshiShiraishi(JikeiUniv.)-----

\*16:20~17:10 Ngai Hang Chan (Chinese University of Hong Kong)

Statistical Arbitrage and Fractional Cointegration

\*17:10~18:00 Marc Hallin (Université libre de Bruxelles)

Skew-symmetric Families and Degenerate Fisher Information

<4 Dec (Sun)>

-----[Chair]YoshihideKakizawa(HokkaidoUniv.)-----

\*10:00~10:35 Toshihiro Hirano (Tokyo University)

Yoshihiro Yajima (Tokyo University)

Covariance Tapering for Prediction of Large Spatial Data Sets in Transformed Random Fields

\*10:35~11:10 Hideatsu Tsukahara (Seijo University)

Asymptotics of L-statistics with dependent data and their applications to risk measure estimation

\*11:10~11:20 (Coffee Break)

-----[Chair]YoshihiroYajima(TokyoUniv.)-----

\*11:20~11:55 Ryoza Miura (Hitotsubashi University)

Asymptotic Normality of Estimators derived from Rank Statistics for Generalized Lehmann's Alternative Models when the Observations are a sequence of weakly dependent random variables: a General Model and special cases including Skew Symmetric models

\*11:55~12:30 Takeaki Kariya (Meiji University)

Empirically Effective Bond Pricing Model and Analysis on Term Structures of Implied Interest Rates in Financial Crisis

\*12:30~12:35 (The closing of a meeting)