

Otsu Seminar

Statistical Data Sciences



Date: February 28 — March 2, 2021

Venue: Biwako Hotel

Organizer: Masanobu TANIGUCHI

(Research Institute for Science & Engineering, Waseda University)

Supported by:

“Introduction of General Causality to Various Data & Its Innovation of
the Optimal Inference”

JSPS KAKENHI Kiban (S)

Otsu Seminar

“Statistical Data Sciences”

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(www.keihanhotels-resorts.co.jp/biwakohotel/english/)

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JSPS Kiban (S) No.18H05290

(M. Taniguchi, Waseda University)

Program

February 28

Session (I) 17:00 — 18:00

17:00—17:30: Goto, Yuichi

Random Effect ANOVA model for Time Series Data

17:30—18:00: Xue, Yujie

Two forms of AIC based on Modified LASSO

Session (II) 20:00 — 21:00

20:00—21:00: Master's theses corner (*supervisor M. Taniguchi*)

March 1

Session (III) 9:30 — 10:30

9:30—10:00: Xu, Xiaofei

TBA

10:30—10:30: Dou, Xiaoling

EM algorithms for estimating B-spline copulas

10:30—10:45: Break

Session (IV) 10:45 — 12:15

10:45—11:15: Liu, Yan

Sphericity test for high-dimensional time series

11:15—11:45: So, Mike K P (HKUST)

Modeling of Coevolution in Financial Networks and its Implications for Market Risk Prediction

11:45—12:15: Shiohama, Takayuki

Non-stationary Time Series Classification using Topological Data Analysis

12:15—13:30: Lunch

Session (V) 13:30 — 14:30

13:30—14:00: Chen, Ying (National University of Singapore)

Topic Sentiment Asset Pricing with DNN Supervised Learning

14:00—14:30: Chung, Moo K. (University of Wisconsin-Madison)

Topological data analysis on trees

14:30—15:15: Break

Session (VI) 15:15 — 16:45

15:15—15:45: Francq, Christian (ENSAE, France)

Testing the existence of moments for GARCH processes

15:45—16:15: Huang, Shih-Feng (National University of Kaohsiung)

Modeling Financial Time Series with Soft Information

16:15—16:45: Lin, Liang-Ching (National Cheng Kung University)

Symbolic Interval-Valued Data Analysis based on Normality Assumption

Session (VII) 20:00 — 21:00

20:00—20:30: Ogata, Hiroaki

TBA

20:30—21:00: Preinerstorfer, David (University Libre Brussels)

How to avoid the zero-power trap in testing for correlation

March 2

Session (VIII)

9:30—10:00: Chan, Ngai Hang

Inference for Change Regions in Spatial Images

10:00—10:30: Taniguchi, Masanobu

A short history of international collaboration