Waseda Statistical Symposium on Time Series and Related Topics

---A Satellite Meeting of IMS-APRM 2012---

Date : 5 – 7 July, 2012

Venue : Waseda University

- Waseda campus, International conference center (Building 18), Conference room 3 (5 – 6 July)
  http://www.waseda.jp/eng/campus/map.html

- Nishiwaseda campus, Building 55-S, Conference room 3 (7 July)
  http://www.waseda.jp/eng/campus/map03.html

Organizers :

- Masanobu TANIGUCHI (Waseda University)
- Hiroaki OGATA (Waseda University)

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  (Waseda University, M. Taniguchi)

◆◆◆◆ 5 July (Thu.) ◆◆◆◆

Session I (Chaired by Cathy W.S. CHEN)

13:30 – 14:00： Alex PETKOVIC (Waseda University)
Pricing and hedging Asian Basket Spread Options

14:00 – 14:30： Hiroaki OGATA (Waseda University)
Marginal quantiles for stationary processes
(Joint work with Yves Dominicy, Siegfried Hörmann and David Veredas)

14:30 – 15:00： Junichi HIRUKAWA (Niigata University)
Ruin probabilities for locally stationary time series premium model
(Joint work with Takeyuki Suzuki)

☕☕☕☕ ***Coffee break*** ☕☕☕☕

◆◆◆◆ 5 July (Thu.) ◆◆◆◆

Session II (Chaired by Ingrid Van KEILEGOM)

15:30 – 16:00 : Aurore DELAIGLE (The University of Melbourne)
Component-wise classification of functional data

16:00 – 16:30 : Ming-Yen CHENG (National Taiwan University)
An unified and reliable approach to adapting to sparse design in univariate and multivariate local linear regression
(Joint work with Jyh-Shyang Wu, Yao-Hsiang Yang and Lu-Hung Chen)

Session III (Chaired by Ming-Yen CHENG)

16:30 – 17:00 : Yoshihiko MAESONO (Kyusyu University)
Asymptotic distributions of kernel type estimators

17:00 – 17:30 : Valentin PATILEA (CREST-Ensai & IRMAR)
Projection-based nonparametric goodness-of-fit testing with functional data

■■■■ 6 July (Fri.) ■■■■

Session IV (Chaired by Sangyeol LEE)

9:30 – 10:00： Yoichi NISHIYAMA (Institute of Statistical Mathematics)
Moment convergence of *Z*-estimators and *Z*-process method for change point problems

10:00 – 10:30： Yoshihide KAKIZAWA (Hokkaido University)
Asymptotic expansions for several GEL-based test statistics

Coffee break

Session V (Chaired by Yoshihide KAKIZAWA)

11:00 – 11:30： Cathy W.S. CHEN (Feng Chia University)
Bayesian unit root test in double threshold heteroskedastic models
(Joint work with Shu-Yu Chen and Sangyeol Lee)

11:30 – 12:00： Sangyeol LEE (Seoul National University)
Parameter change test for Poisson autoregressive model

Lunch

■■■■ 6 July (Fri.) ■■■■

Session VI (Chaired by Aurore DELAIGLE)

13:30 – 14:00： Katsuto TANAKA (Hitotsubashi University)
Distributions of quadratic functionals of the fractional Brownian motion based on a martingale approximation

14:00 – 14:30： Liudas GIRAITIS (Queen Mary University of London)
On asymptotic distributions of weighted sums of periodograms
(Joint work with H. Koul)

Session VII (Chaired by Valentin PATILEA)

14:30 – 15:00： Ingrid Van KEILEGOM (Université Catholique de Louvain)
Boundary estimation in the presence of measurement error with unknown variance
(Joint work with Alois Kneip and Leopold Simar)

15:00 – 15:30： Masanobu TANIGUCHI (Waseda University)
Shrinkage estimation and prediction for time series
(Joint work with Kenta Hamada)

☕☕☕☕ **Coffee break** ☕☕☕☕

■■■■ 6 July (Fri.) ■■■■

Special Invited Session

(Chaired by Masanobu TANIGUCHI)

16:00 – 17:00 : Peter HALL (The University of Melbourne)

Distribution approximation, Roth's theorem, and looking for insects in shipping containers

Dinner

●●●● 7 July (Sat.) ●●●●

Session VIII (Chaired by Liudas GIRAITIS)

9:00 – 9:30 : Hiroyuki TANIAI (Waseda University)
Efficient inference for regression quantiles via *Z*-estimation

9:30 – 10:00 : Keiko YAMAGUCHI (Waseda University)
A simple test of long memory versus structural breaks
(Joint work with Katsumi Shimotsu)

10:00 – 10:30 : Hiroshi SHIRAISHI (Jikei Medical University)
Shrinkage estimation of optimal portfolio

☕☕☕☕ **Coffee break** ☕☕☕☕

Session IX (Chaired by Junichi HIRUKAWA)

11:00 – 11:30 : Yasutaka SHIMIZU (Osaka University)
Edgeworth-type expansion of ruin probability under Lévy insurance risk model

11:30 – 12:00 : Takashi YAMASHITA (GPIF)
Asymmetric properties of portfolio diversification

12:00 – 12:30 : Tomoyuki AMANO (Wakayama University)
Estimating function estimator for financial time series models