Waseda Statistical Symposium on Time Series and Related Topics

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

Date : 5 - 7 July, 2012

Venue : Waseda University

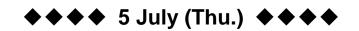
- Waseda campus, International conference center (Building 18), Conference room 3 (5 – 6 July) <u>http://www.waseda.jp/eng/campus/map.html</u>
- Nishiwaseda campus, Building 55-S, Conference room 3 (7 July) <u>http://www.waseda.jp/eng/campus/map03.html</u>

Organizers :

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

Supported by

Grant-in-Aid for Scientific Research (A) (23244011)
(Waseda University, M. Taniguchi)



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

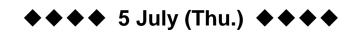
<u>13:30 – 14:00</u>: <u>Alex PETKOVIC (Waseda University)</u> Pricing and hedging Asian Basket Spread Options

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

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







Session II (Chaired by Ingrid Van KEILEGOM)

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

<u>16:00 – 16:30</u>: <u>Ming-Yen CHENG (National Taiwan University)</u> 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)

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

 $\frac{17:00-17:30}{Projection-based} \stackrel{PATILEA}{(CREST-Ensai \& IRMAR)} \\ Projection-based nonparametric goodness-of-fit testing with functional data$



■■■■ 6 July (Fri.) ■■■■

Session IV (Chaired by Sangyeol LEE)

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

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



Session V (Chaired by Yoshihide KAKIZAWA)

 $\frac{11:00-11:30}{\text{Cathy W.S. CHEN (Feng Chia University)}}$ Bayesian unit root test in double threshold heteroskedastic models

(Joint work with Shu-Yu Chen and Sangyeol Lee)

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

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■■■■ 6 July (Fri.) ■■■■

Session VI (Chaired by Aurore DELAIGLE)

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

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

Session VII (Chaired by Valentin PATILEA)

<u>14:30 – 15:00</u>: <u>Ingrid Van KEILEGOM (Université Catholique de Louvain)</u> Boundary estimation in the presence of measurement error with unknown variance

(Joint work with Alois Kneip and Leopold Simar)

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







Special Invited Session

(Chaired by Masanobu TANIGUCHI)

 $\frac{16:00-17:00}{\text{Distribution approximation, Roth's theorem, and looking for insects in shipping containers}}$





●●●● 7 July (Sat.) ●●●●

Session VIII (Chaired by Liudas GIRAITIS)

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

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

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



Session IX (Chaired by Junichi HIRUKAWA)

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

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

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

