

Waseda Workshop

"Time Series Analysis and Its Related Topics"

Funded by The Waseda University Grant for International Conference
Operation

Organizer: Masanobu Taniguchi (Waseda University)

January 23 - 25, 2006 Waseda University International Conference Hall,
(早稲田大学総合学術情報センター内 国際会議場) Room 1

Map: <http://www.waseda.jp/jp/campus/nishiwaseda.html>

Program

January 23

13:20 - 13:25 : Opening

13:25 - 13:55 : Laplace likelihood and LAD estimation for noninvertible
MA(1) models.
Richard DAVIS (Colorado State University)

13:55 - 14:20 : Moderate deviations for quadratic forms in Gaussian
stationary processes.
Yoshihide KAKIZAWA (Hokkaido University)

14:20 - 14:45 : On the causality between multiple locally stationary
processes.
Junichi HIRUKAWA (Waseda University)

15:05 - 15:35 : Change point detection in time series models.
Sangyeol LEE (Seoul National University)

15:35 - 16:00 : Estimating GARCH-Jump models based on high frequency
data : the case of revaluation of Chineses Yuan.
Xinhong LU , Ken-ichi KAWAI (Institute of Statistical
Mathematics), Koichi MAEKAWA (Hiroshima University)

16:00 - 16:30 : Recent surge of time series methods in neuroscience :
causal modeling & time-varying innovation variances.
Tohru OZAKI (Institute of Statistical Mathematics)

16:30 - 17:00 : Estimation and specification testing in time series
that are both nonlinear and nonstationary.
Dag TJOSTHEIM (University of Bergen)

January 24

9:10 - 9:35 : Second order properties of locally stationary processes.
Kenichiro TAMAKI (Waseda University)

9:35 - 10:05 : Berry-Esseen type bound for high dimensional approximation
of Wilks' lambda distribution.
Vladimir ULYANOV (Moscow State University)

10:05 - 10:35 : On the order of consistency of estimators.
Masafumi AKAHIRA (Tsukuba University)

10:45 - 11:10 : Discrimination and clustering for fundamental frequency
patterns analysis to investigate infant language acquisition.
Hiroko KATO (NTT Communication Science Lab.), Masanobu
TANIGUCHI (Waseda University), Tomohiro NAKATANI and
Shigeaki AMANO (NTT Communication Science Lab.)

11:10 - 11:35 : Analysis of chaotic data by nonlinear autoregressive model.
Koji YONEMOTO (Kyushu University), Takashi YANAGAWA
(Kurume University)

11:35 - 12:05 : Nearly unstable processes under strong dependence.
Ngai Hang CHAN (Chinese University of Hong Kong)

13:20 - 13:50 : Goodness-of-fit tests for time series models : a score-
marked empirical process approach.
Shiqing LING (Hong Kong University of Science & Technology)

13:50 - 14:20 : Volatility estimation of diffusion processes by a
semiparametric model.
Isao SHOJI (Tsukuba University)

14:20 - 14:50 : Polynomial type large deviation inequalities and inference
for stochastic differential equations by sampled data.
Nakahiro YOSHIDA (University of Tokyo)

15:10 - 15:40 : Threshold moving average models : some recent developments.
Howell TONG (London School of Economics)

15:40 - 16:10 : A consistent nonparametric test for Granger causality up
to k-th moment.
Yoshihiko NISHIYAMA (Kyoto University)

16:10 - 16:40 : A statistical spatio-temporal model.
Makio ISHIGURO (Institute of Statistical Mathematics)

16:40 - 17:10 : Inference on nonstationary time series models.
Peter M. Robinson (London School of Economics)

January 25

9:30 - 9:55 : Jump-type GARCH models with applications in finance.
Chunhang CHEN (University of Ryukyus), Seisho SATO
(Institute of Statistical Mathematics)

9:55 - 10:25 : Frequency change points estimation in hidden periodicity
model.
Zhongjie XIE (Peking University)

10:35 - 11:05 : Discrete-time ARMA(3,2) process and continuous-time
ARMA(3,2) process.
Mituaki HUZII (Chuo University)

11:05 - 11:35 : Circular distributions and their use in directional
time series.
Kunio SHIMIZU (Keio University)

11:35 - 12:05 : Local spectral analysis via a Bayesian mixture of
smoothing splines.
David STOFFER (University of Pittsburgh)