

# Cooperative Research Symposium

## Infinitely divisible processes and related topics

Date: 21th(Thu.)13:30 - 23th(Sat.)12:30 October, 2010

Place: The Institute of Statistical Mathematics,  
Seminar room 5 (3F)

\*\*\*\*\* **October 21th(Thu)** \*\*\*\*\*

13:30-14:20 **Ken-iti Sato**

Some two-parameter families of classes of infinitely divisible distributions determined by improper stochastic integrals

14:30-15:20 **Yasushi Ishikawa (Ehime Univ.)**

Analysis on the Wiener-Poisson space and its application to Ito type S.D.E.

15:40-16:30 **Kenji Handa (Saga Univ.)**

Continuous state branching processes with immigration and GGC (generalized gamma convolutions)

16:40-17:10 **N.-R. Shieh (National Taiwan University)**

Sample Paths of Fractional Lévy Processes

\*\*\*\*\* **October 22th(Fri)** \*\*\*\*\*

### 【SPECIAL TALK】

9:30-10:20

10:30-11:20 **Noriyoshi Sakuma (Keio Univ.)**

Infinitely divisible distributions in free probability theory

11:30-12:20 **Takeyuki Hida**

Decomposition of compound Poisson processes

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Lunch Time ( 12:20 - 13:50 )  
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13:50-14:40      **Takahiko Fujita (Hitotsubashi Univ.) Yuko Yano (Kyoto Univ.)**

Special values of the Hurwitz zeta function via generalized Cauchy variables

14:50-15:40      **Takahiko Fujita (Hitotsubashi Univ.)**

Special values of the Riemann zeta function via arcsine variables

15:50-16:40      **Makoto Yamazato (Univ.of Ryukyus)**

Absolute continuity of multidimensional infinitely divisible distributions and an application

17:00-            **Short Communications**

**Isamu Doku**

19:00-            **DINNER**

\*\*\*\*\*            **October 23th(Sat)**            \*\*\*\*\*

10:00-10:50      **Yohei Ueda (Keio Univ.) Takahiro Aoyama (Tokyo University of Science) Makoto Maejima (Keio Univ.)**

Stochastic integral representations of gamma distributions and related topics

11:00-11:30      **Makoto Maejima (Keio Univ.) Yohei Ueda (Keio Univ.)**

Non-selfdecomposability of a bivariate gamma distribution

11:40-12:30      **Yuji Kasahara (Univ. Tsukuba)**

On the maximum of a one-dimensional diffusion process

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Organizer : Takaaki Shimura (The Institute of Statistical Mathematics)