

## Monday 27 Seminar Room 1 (14-201), Yagami Campus

**John Rice** University of California, Berkeley, USA  
Measuring traffic

**Thomas Mikosch** University of Copenhagen, DENMARK  
A Poisson cluster model for teletraffic data

**Muneya Matsui** The University of Tokyo, JAPAN

The behavior of the general stable distributions and their Fisher information matrix near the normal distribution

**Arthur Pewsey** Universidad de Extremadura, SPAIN

Modelling circular data using the highly flexible wrapped alpha-stable family of distributions

**Shogo Kato** Keio University, JAPAN

A circular-circular regression model

**Arun Sinha** Patna University, INDIA

On a bivariate compound Poisson model

**David Dickson** University of Melbourne, AUSTRALIA

Aggregate claims, solvency and reinsurance

**Ryozo Miura** Hitotsubashi University, JAPAN

Rank process and stochastic corridor: Nonparametric statistics of lognormal observations and exotic derivatives based on them

27-30 March 2006

# Cherry Bud Workshop 2006

## Building Models from Data



## Tuesday 28 Seminar Room 1 (14-201), Yagami Campus

**Valerie Isham** University College London, UK

Building models for spatial-temporal rainfall fields

**Richard Katz** National Center for Atmospheric Research, USA

Hidden and not-so-hidden Markov models: implications for environmental data analysis

**Peter Thomson** Statistics Research Associates Ltd, NEW ZEALAND

A multisite rainfall generation model applied to New Zealand data

**Pierre Ailliot** NIWA and Victoria University, NEW ZEALAND

Hidden Markov models for precipitation

**Walter Zucchini** University of Goettingen, GERMANY

Hidden Markov models for circular-valued time series

**Junko Murakami** Victoria University, NEW ZEALAND

Parameter estimation for discrete hidden Markov models

**Yoshitaka Saiki** The University of Tokyo, JAPAN

Unstable periodic orbits of a chaotic growth cycle model

**Natsuhiko Kumasaka** Keio University, JAPAN

High dimensional data visualisation: the textile plot

## Wednesday 29 Kakushokaku, Sankeien Garden

**Jian-Feng Yao** Universite de Rennes 1, FRANCE

Multi-parameter auto-models with applications to cooperative systems and motion texture modeling

**Masaaki Sibuya** Takachiho University, JAPAN

Partition of homonyms by accents and a generalized family of Stirling distributions

**William Cleveland** Purdue University, USA

Experimental methods for model (tuning) parameter selection

**Nicholas Fisher** ValueMetrics Australia and University of Sydney, AUSTRALIA

Modelling continuously acquired survey data: a case study on balancing statistical and end-user considerations

## Thursday 30 Seminar Room 1 (14-201), Yagami Campus

**Naoyuki Kamatani** Tokyo Women's Medical University and RIKEN, JAPAN

Development of algorithms for the test of association between haplotypes and phenotypes using SNP data

**Shigeo Kamitsuji** StaGen Co., Ltd., JAPAN

Estimation of haplotype associated with several quantitative phenotypic values based on maximization of area under ROC curve

**Glenn Stone** CSIRO, AUSTRALIA

Building models from high throughput biotechnology data

**Yuki Sugaya** Keio University, JAPAN

Markov chain modelling of recombination fraction of chromosomes

**Hideyasu Shimadzu** Keio University, JAPAN

Data modelling of neuron membrane potential

**Ritei Shibata** Keio University, JAPAN

Modelling breath flow time series

### Admission Fee

**Free** Including Welcome Party

### Place

**Yagami Campus, Keio University** 27, 28 and 30 March

3-14-1 Hiyoshi, Kohoku-ku, Yokohama, JAPAN

<http://www.keio.ac.jp/access2.html>

**Sankeien Garden** 29 March

58-1, Honmoku-sannotani, Naka-ku, Yokohama, JAPAN

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<http://www.sankeien.or.jp/>

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