

### 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 ZEALNAD 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

# **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

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

Sankeien Garden 29 March

58-1, Honmoku-sannotani, Naka-ku, Yokohama, JAPAN +81-(0)45-621-0634-5 http://www.sankeien.or.jp/

COE secretary Ms Yoko Igarashi Tel +81-(0)45-566-1442 Fax +81-(0)45-566-1768 E-mail igarashi@math.keio.ac.jp URL http://coe.math.keio.ac.jp/2005/cherrybud/ 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 Hidevasu Shimadzu Keio University, JAPAN

#### Data modelling of neuron membrane potential

Ritei Shibata Keio University, JAPAN

Modelling breath flow time series

Poster Design KUMASAKA Natushiko, Keio University