



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

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 +81-(0)45-621-0634-5 http://www.sankeien.or.jp/

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