# Cherry Bud Workshop 2006

## Building Models from Data

#### Preliminary Programme

### Monday 27 March 2006

Time	Topic	Speaker
09.00	Registration	
09.30	Opening	Ritei Shibata
09.45	Measuring traffic.	John Rice
10.30	Coffee/tea break	
11.00	A Poisson cluster model for teletraffic data.	Thomas Mikosch
11.45	The behavior of the general stable distributions and their Fisher information matrix near the	Muneya Matsui
	normal distribution.	
12.30	Lunch	
13.30	Modelling circular data using the highly flexible wrapped $\alpha$ -stable family of distributions.	Arthur Pewsey
14.15	A circular-circular regression model.	Shogo Kato
15.00	Coffee/tea break	
15.30	On a bivariate compound Poisson model.	Arun Sinha
16.15	Aggregate claims, solvency and reinsurance.	David Dickson
17.00	Rank process and stochastic corridor: nonparametric statistics of lognormal observations and	Ryozo Miura
	exotic derivatives based on them.	
18.00	Welcome party	

### Tuesday 28 March 2006

Time	Topic	Speaker
09.00	Building models for spatial-temporal rainfall fields.	Valerie Isham
09.45	Hidden and not-so-hidden Markov models: implications for environmental data analysis.	Richard Katz
10.30	Coffee/tea break	
11.00	A multisite rainfall generation model applied to New Zealand data.	Peter Thomson
11.45	Hidden Markov models for precipitation.	Pierre Ailliot
12.30	Lunch	
13.30	Hidden Markov models for circular-valued time series.	Walter Zucchini
14.15	Parameter estimation for discrete hidden Markov models.	Junko Murakami
15.00	Coffee/tea break	
15.30	Unstable periodic orbits of a chaotic growth cycle model.	Yoshitaka Saiki
16.15	High dimensional data visualisation: the textile plot.	Natsuhiko Kumasaka
19.00	Workshop dinner	

### Wednesday 29 March 2006

Time	Topic	Speaker
09.00	Multi-parameter auto-models with applications to cooperative systems and motion texture mod-	Jian-Feng Yao
	eling.	
09.45	Partition of homonyms by accents and a generalized family of Stirling distributions.	Masaaki Sibuya
10.30	Experimental methods for model (tuning) parameter selection.	William Cleveland
11.15	Modelling continuously acquired survey data: a case study on balancing statistical and end-user	Nicholas Fisher
	considerations.	
12.00	Lunch	
13.00	Excursion	

16.50 Boat cruise

## Tuesday 30 March 2006

Time	Topic	Speaker
09.00	Development of algorithms for the test of association between haplotypes and phenotypes using	Naoyuki Kamatani
	SNP data.	
09.45	Estimation of haplotype associated with several quantitative phenotypic values based on maxi-	Shigeo Kamitsuji
	mization of area under ROC curve.	
10.30	Coffee/tea break	
11.00	Building models from high throughput biotechnology data.	Glenn Stone
11.45	Markov chain modelling of recombination fraction of chromosomes.	Yuki Sugaya
12.30	Lunch	
13.30	Data modelling of neuron membrane potential.	Hideyasu Shimadzu
14.15	Modelling breath flow time series.	Ritei Shibata
15.00	Closing	$Organising \ Committee$
15.10	Coff ee/tea	