Cherry Bud Workshop 2007
Interaction Through Data

Preliminary Programme

Tuesday 13 March 2007

Time	Topic	Speaker
09.00	*Registration*	
09.30	*Opening*	Ritei Shibata
09.45	Aggregating risk capital: lessons learned from Basel II	Paul Embrechts
10.30	*Coffee/tea break*	
11.00	Models for stochastic mortality with parameter uncertainty	Andrew Cairns
11.45	Limit of the human lifetime distribution	Masaaki Sibuya
12.30	*Lunch*	
13.30	Model based risk assessment and its data needs for improved risk management with applications for food risks	Lutz Edler
14.15	Estimating risk through data	Richard Jarrett
15.00	*Coffee/tea break*	
15.30	When did the Japanese government bond market become efficient?	Koichi Miyazaki
16.15	Structured hidden Markov models	Jan Bulla
17.00	*Poster Session*	
	Generation of t-distributions on spheres by stereographic projection	Toshihiro Abe
	Localization of Breakpoints in HIV Recombinants	Ingo Bulla
	Asymptotic theory of estimation in long-memory processes with heavy-tail distribution	Takeshi Kato
	A characterization of ARMA and Fractional ARIMA models with infinitely divisible innovations	Muneya Matsui
	A recent development of optimal partitioning in selective assembly	Shun Matsuura
	High-resolutional estimation of disease locus on a chromosome	Yuki Sugaya
	Numerical study on chaotic dynamical systems using unstable periodic orbits	Yoshitaka Saiki
	Laplace distribution by conditioning scale mixture of normal on a unit sphere	Hai-Yen Siew
	The DandD environment	Daisuke Yokouchi
18.00	*Welcome party*	

Wednesday 14 March 2007

Time	Topic	Speaker
09.00	A latent-state model for time series of animal behaviour	Walter Zucchini
09.45	Modelling swimmers' speeds over the course of a race	Hideyasu Shimadzu
10.30	*Coffee/tea break*	
11.00	Risk management in a world of climate change and extremes	Valerie Chavez-Demoulin
11.45	Periodic autoregressive models for New Zealand hydro catchment inflows: an evaluation of their ability to forecast the risk of persistent low inflows	David Harte
12.30	*Lunch*	
13.30	Arctic cloud detection using multi-angle and hyperspectral satellite images	Bin Yu
14.15	The textile plot: a key to intaraction through data	Natsuhiko Kumasaka
15.00	*Coffee/tea break*	
15.30	Exploratory statistical software for data analysis	Antony Unwin
16.15	Interactive glyph analysis with R	Alexander Gribov
19.00	*Workshop dinner*	

Thursday 15 March 2007

Time	Topic	Speaker
09.00	On the Jones-Pewsey distribution	Kunio Shimizu
09.45	A distribution for a pair of unit vectors generated by Brownian motion	Shogo Kato
10.30	*Coffee/tea break*	
11.00	Some reflections on "symmetry" and its role in the analysis of circular data	Arthur Pewsey
11.45	*Excursion to Asakusa*	

Friday 16 March 2007

Time	Topic	Speaker
09.00	Reducing conservatism of exact small-sample inference for discrete data	Alan Agresti
09.45	Several classes of infinitely divisible distributions and examples	Makoto Maejima
10.30	*Coffee/tea break*	
11.00	Nonparametric estimation of copulas for time series	Pedro Morettin
11.45	A primer of Archimedean copulas in high dimensions	Johanna Neslehova
12.30	*Lunch*	
13.30	Measuring the effectiveness of marketing activities and baseline sales from POS data using Bayesian state space models	Tomohiro Ando
14.15	An analysis of tax revenue forecast errors	Peter Thomson
15.00	*Closing*	
15.10	*Coffee/tea*	