

Fifth Wellington Workshop in Probability and Mathematical Statistics

Day 1: Thursday 19 November 2015		Room: LB LT118
Refreshments 10:30 – 10:50		
Session 1 (10:50 – 12:30)		Chair: John Haywood
10:50 – 11:00	<i>Welcome</i> (Mike Wilson, Victoria University Pro Vice-Chancellor of Science) and <i>Housekeeping</i> (John Haywood)	
11:00 – 11:30	Kais Hamza (Monash University, Clayton) <i>Bootstrap Random Walks</i>	
11:30 – 12:00	B.L.S. Prakasa Rao (CR Rao Advanced Institute of Mathematics, Statistics & Computer Science, Hyderabad) <i>Associated Sequences and Demimartingales</i>	
12:00 – 12:30	Aihua Xia (University of Melbourne) <i>On the Ginibre Point Process and its Applications</i>	
Lunch (and Workshop Photos) 12:30 – 2:00		
Session 2 (2:00 – 3:30)		Chair: Laura Dumitrescu
2:00 – 2:30	Mark Holmes (University of Auckland) <i>Funky CLTs for Critical Interacting Particle Systems in High Dimensions</i>	
2:30 – 3:00	Matthieu Vignes (Massey University, Palmerston North) <i>A Genetic Algorithm Approach to Network Inference</i>	
3:00 – 3:30	Raazesh Sainudiin (University of Canterbury) <i>Ancestries of a Recombining Diploid Population</i>	
Refreshments 3:30 – 4:00		
Session 3 (4:00 – 5:00)		Chair: Ivy Liu
4:00 – 4:30	Martin Hazelton (Massey University, Palmerston North) <i>Log-Density Estimation with Application to Approximate Likelihood Inference</i>	
4:30 – 5:00	Leigh Roberts (Victoria University of Wellington) <i>Distribution-Free Goodness of Fit Testing of Categorical Data</i>	
Drinks and Workshop Dinner: Floriditas, 161 Cuba St, Wellington 6:30 –		

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Refreshments 10:30 – 11:00		
Session 4 (11:00 – 12:30)		Chair: Richard Arnold
11:00 – 11:30	Peter Smith (Victoria University of Wellington) <i>Current Trends in Random Matrix Analysis</i>	
11:30 – 12:00	Yuichi Hirose (Victoria University of Wellington) <i>Profile Likelihood Approach to a Large Sample Distribution of Estimators in a Joint Mixture Model of Survival and Longitudinal Ordered Data</i>	
12:00 – 12:30	Jeffrey J. Hunter (Auckland University of Technology) <i>The Accurate Computation of the Key Properties of Markov Chains and Markov Renewal Processes</i>	
Lunch 12:30 – 1:30		
Session 5 (1:30 – 3:00)		Chair: Shirley Pledger
1:30 – 2:00	Kostya Borovkov (University of Melbourne) <i>On Explicit Form of the Stationary Distributions for a Class of Bounded Markov Chains</i>	
2:00 – 2:30	Mark Bebbington (Massey University, Palmerston North) <i>Long-Term Forecasting of Volcanic Explosivity</i>	
2:30 – 3:00	Budhi Surya (Victoria University of Wellington) <i>Some Identities Concerning Excursion Below Zero with Fixed Duration of Spectrally Negative Levy Process</i>	
Refreshments 3:00 – 3:30		
Session 6 (3:30 – 4:35)		Chair: Nokuthaba Sibanda
3:30 – 4:00	Kit Withers (Wellington) <i>Unbiased Estimates for Products of Moments and Cumulants for Samples from Finite Populations</i>	
4:00 – 4:30	Estate Khmaladze (Victoria University of Wellington) <i>On the Function-Parametric Empirical Processes and Unitary Operators: Current Theory and Extensions</i>	
4:30 –	<i>Closing, then drinks at the bar ☺</i>	