



Wellington Workshop in Probability Theory and Mathematical Statistics

3 and 4 November 2009

Victoria University of Wellington
Kelburn Campus, Murphy Building, MY 632

Tuesday 3 November

Session 1	1:00 – 3:05 pm
Chair:	<i>Richard Arnold</i>
1:00–1:05	Welcome
1:05–1:45	Sreenivasa Rao Jammalamadaka (UC Santa Barbara) <i>Testing isotropy and a related random walk problem</i>
1:45–2:25	Martin Hazelton (Massey University Manawatu) <i>From estimation of traffic flows to deconvolution of densities: some statistical linear inverse problems</i>
2:25–3:05	Giorgi Kvizhinadze (Victoria University of Wellington) <i>Diversity analysis in multiple choice questionnaires</i>
Afternoon tea	3:05 – 3:30 pm
Session 2	3:30 – 5:30 pm
Chair:	<i>Stefanka Chukova</i>
3:30–4:10	Jeff Hunter (Massey University Albany) <i>Coupling in Markov chains</i>
4:10–4:50	Laimonis Kavalieris (University of Otago) <i>Uniform convergence of autocovariances</i>
4:50–5:30	Robin Willink (Industrial Research Ltd) <i>An assumption-free two-sample test and confidence interval for the difference in medians</i>
6:00pm onwards	Drinks and Workshop Dinner (in Wellington)

Wednesday 4 November

Session 3 1:00 – 3:00 pm

Chair: *Yuichi Hirose*

1:00–1:40 Goran Hognas and Brita Jung (Abo Akademi University)
Analysis of a stochastic difference equation: exit times and invariant distributions

1:40–2:20 Mark Holmes (University of Auckland)
Degenerate random environments

2:20–3:00 Haizhen Wu (Victoria University of Wellington)
Martingale limit theorem for divisible statistics in general situation

Afternoon tea 3:00 – 3:30 pm

Session 4 3:30 – 5:35 pm

Chair: *John Haywood*

3:30–4:10 Kit Withers (Industrial Research Ltd)
The distribution of the maximum of two multivariate ARMA processes

4:10–4:50 Christopher Ball (Victoria University of Wellington)
Decomposition of mixtures of distributions

4:50–5:30 Estate V. Khmaladze (Victoria University of Wellington)
Goodness-of-fit problem for errors in nonparametric regression: distribution free approach

5:30–5:35 Close