

Workshop in Probability Theory and Mathematical Statistics

Victoria University of Wellington

30 November—1 December, 2010.

Kelburn Campus, Alan MacDiarmid Building, AM 101

Programme

Day 1: Tuesday, 30 November 2010	
Session 1. (1:00 – 2:50 pm) Chair: Richard Arnold	
1:00-1:05	Welcome
1:05-1:40	“On some geometric stochastic differential equations and applications in Micromagnetism.” Beniamin Goldys (University of New South Wales)
1:40 – 2:15	“On differentiability of implicitly defined function in semi-parametric profile likelihood estimation” Yuichi Hirose (Victoria University of Wellington)
2:15- 2:50	“Cornish-Fisher expansions for sample autocovariances and other functions of sample moments of linear processes.” Kit Withers (Industrial Research Ltd)
Afternoon tea (2:50 – 3:30)	
Session 2. (3:30 – 4:40 pm) Chair: Giorgi Kvizhinadze	
3:30 – 4:05	“Existence and Percolation for Germ-Grain Models from lilypond growth protocols ” Daryl Daley (Melbourne University)
4:05 – 4:40	“Asymptotic Properties of Partial Sum Processes of Divisible Statistics in Non-classic Multinomial Models.” Haizhen Wu, PhD student (Victoria University of Wellington)
Session 3. (4:50 – 6:00 pm) Chair: John Haywood	
4:50 – 5:25	“Sampling from a very large set defined by a complex system of linear constraints.” Martin Hazelton (Massey University)
5:25 – 6:00	“Combinatorics and non-monotone random walk couplings” Mark Holmes (University of Auckland)
Workshop dinner (7:00–)	

Day 2: Wednesday, 1 December 2010

Session 1. (1:00 – 2:50 pm) Chair: Nokuthaba Sibanda

1:00-1:05

1:05-1:40

“Applications of Kusuoka Representation of Risk Measures.”
Spiridon Penev (University of New South Wales)

1:40 – 2:15

“A network with two parallel batch service queues.”
Lisa Chen, PhD student (University of Auckland)

2:15- 2:50

“User equilibria in networks: probabilistic routing vs. state-dependent routing”
Ilze Ziedins (University of Auckland)

Afternoon tea (2:50 – 3:30)

Session 2. (3:30 – 4:40 pm) Chair: Shirley Pledger

3:30 – 4:05

“Multivariate version of the Cramer-von Mises statistic.”
Gennady Martynov (Institute for Information Transmission Problems of the Russian Academy of Sciences)

4:05 – 4:40

“Stochastic representation method in multivariate statistical analysis”
Kai-Tai Fang (BNU-HKBU United International College)

Session 3. (4:50 – 6:00 pm) Chair: I-Ming Liu

4:50 – 5:25

“Birth and death processes in molecular evolution and biodiversity conservation”
Mike Steel (University of Canterbury)

5:25 – 6:00

“On occupancy problem in high-dimensional space”
Estate Khmaladze (Victoria University of Wellington)

Close (6:00 – 6:05)