

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:	
1:00-1:05	Welcome
1:05-1:40	“On some geometric stochastic differential equations and applications in Micromagnetism.” Benjamin Goldys (The University of New South Wales)
1:40 – 2:15	“Combinatorics and non-monotone random walk couplings” Mark Holmes (The University of Auckland)
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:	
3:30 – 4:05	“Existence and Percolation for Germ-Grain Models from lilypond growth protocols ” Daryl Daley (Melbourne University)
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:	
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	“On differentiability of implicitly defined function in semi-parametric profile likelihood estimation” Yuichi Hirose (Victoria University of Wellington)
Workshop dinner (7:00–)	

Day 2: Wednesday, 1 December 2010

Session 1. (1:00 – 2:50 pm) Chair:

1:00-1:05	Welcome
1:05-1:40	"Applications of Kusuoka Representation of Risk Measures." Spiridon Penev (The University of New South Wales)
1:40 – 2:15	"User equilibria in networks: probabilistic routing vs. state-dependent routing" Ilze Ziedins (The University of Auckland)
2:15- 2:50	"A network with two parallel batch service queues." Lisa Chen, PhD student (The University of Auckland)

Afternoon tea (2:50 – 3:30)

Session 2. (3:30 – 4:40 pm) Chair:

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	"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:

4:50 – 5:25	"Large deviations for quasi-arithmetically self-normalized random variables." Jean-Marie Aubry
5:25 – 6:00	

Close (6:00 – 6:05)