

Third Wellington Workshop in Probability and Mathematical Statistics

Day 1: Monday 28 November 2011

Room: AM 101

Session 1 (12:50 – 2:30)

Chair: Richard Arnold

12:50 – 1:00

Welcome and Housekeeping

1:00 – 1:30

Konstantin **Borovkov** (University of Melbourne)
Sensitivity Problems for Boundary Crossing

1:30 – 2:00

Murray **Jorgensen** (University of Waikato)
Iterative Methods in Model Fitting and Diagnostics

2:00 – 2:30

Yu **Hayakawa** (Waseda University)
Warranty Models with Non-zero Repair Time

Refreshments 2:30 – 3:00

Session 2 (3:00 – 4:30)

Chair: Alastair Scott

3:00 – 3:30

Thomas **Lumley** (University of Auckland)
Empirical Process Central Limit Theorems Needed for Survey Data

3:30 – 4:00

Mark **Bebbington** (Volcanic Risk Solutions, Massey University)
History-dependent Volcanic Eruptions and Triggering by Earthquakes

4:00 – 4:30

Kais **Hamza** (Monash University)
Mimicking Self-similar Markov Martingales

Refreshments 4:30 – 5:00

Session 3 (5:00 – 6:00)

Chair: Ivy Liu

5:00 – 5:30

Hira **Koul** (Michigan State University)
Goodness-of-Fit Tests for Long Memory Moving-Average Marginal Density

5:30 – 6:00

David **Harte** (Statistics Research Associates Ltd.)
Relationships Between the Discrete and Continuous Time Hidden Markov Models

Drinks and Workshop Dinner: The Hop Garden, Wellington 7:00 –

Day 2: Tuesday 29 November 2011		Room: AM 103
Refreshments 10:30 – 11:00		
Session 4 (11:00 – 12:30)		Chair: Petros Hadjicostas
11:00 – 11:30	Mike Steel (University of Canterbury) <i>Is Testing a Tree Easier than Finding It?</i>	
11:30 – 12:00	Robert M. Mnatsakanov (West Virginia University) <i>Entropy Estimation for Multivariate Distributions</i>	
12:00 – 12:30	Mark Holmes (University of Auckland) <i>The Survival Probability for Statistical-Physical Models in High Dimensions</i>	
Lunch 12:30 – 2:00		
Session 5 (2:00 – 3:00)		Chair: Ilze Ziedins
2:00 – 2:30	Aihua Xia (University of Melbourne) <i>Poisson Process Approximation for Dependent Superposition of Point Processes</i>	
2:30 – 3:00	Jeff Hunter (Auckland University of Technology) <i>Markov Chain Properties in Terms of Column Sums of the Transition Matrix</i>	
Refreshments 3:00 – 3:30		
Session 6 (3:30 – 5:30)		Chair: John Haywood
3:30 – 4:00	Phil Pollett (University of Queensland) <i>Point Processes and Patch Survival in Metapopulations</i>	
4:00 – 4:30	Estate V. Khmaladze (Victoria University of Wellington) <i>Distribution Free Tests for Discrete Distributions and the Corollary for Continuous Distributions</i>	
4:30 – 5:00	Daryl Daley (University of Melbourne and Australian National University) <i>Point Processes: Book-Writing and a 'Discontinuity'</i>	
5:00 – 5:30	<i>Closing Session, Details to be Revealed...</i>	