### Third Wellington Workshop in Probability and Mathematical Statistics

#### Day 1: Monday 28 November 2011  
**Room: AM 101**

<table>
<thead>
<tr>
<th>Session 1 (12:50 – 2:30)</th>
<th>Chair: Richard Arnold</th>
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<tr>
<td>12:50 – 1:00</td>
<td>Welcome and Housekeeping</td>
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| 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

<table>
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<th>Session 2 (3:00 – 4:30)</th>
<th>Chair: Alastair Scott</th>
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| 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

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<thead>
<tr>
<th>Session 3 (5:00 – 6:00)</th>
<th>Chair: Ivy Liu</th>
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| 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**

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