# Recent Progress in Time Series Analysis: conference in honor of Prof. Hosoya

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日時：2016 年 12 月 2 日(金)

場所：東北大学川内キャンパス文科系総合研究棟１１Ｆ中会議室

プログラム

10:00-11:00 Brockwell, P. (Colorado State univ.) "Introduction of CARMA random fields: spatial extension of time series CARMA models"

11:00-11:40 Matsuda, Y. (Tohoku univ.) "Nonstationary extension of CARMA random fields"

lunch break

13:00-13:30 Yamada, M. (Kyoto univ.)"Nonlinear feature selection for high-dimensional data"

13:30-14:00 Miura, R. (Hitotsubashi univ.)"Moving average and moving Brownian quantile: revisited"

coffee break

14:10-14:40 Yajima, Y. (Tohoku univ.)"On estimation of intrinsic stationary random fields"

14:40-15:10 Tanaka, K.(Gakushuin univ.)"Estimation problems associated with the fractional O-U process in the ergodic and non-ergodic cases"

coffee break

15:20-15:50 Yao, F. (Kagawa univ.)"Theory and application of the Wald test of one-way effect causal measure"

15:50-16:20 Kogure, A. (Keio univ.) "Bayesian mortality forecasting for subpopulations by health status"

coffee break

16:30-17:00 Terui, N. (Tohoku univ.)"Regression for high dimensional sparse data"

17:00-17:30 Hosoya, Y. (Tohoku univ.)"Measuring time-series interdependencies"

18:00- 19:30 banquet