Japanese Joint Statistical Meeting 2017

Nagoya Campus, Nanzan University, Nagoya, Japan
Sep. 4, 2017 to Sep. 6, 2017

Access Maps

Access to Nagoya Campus, Nanzan University:
See https://www.nanzan-u.ac.jp/English/access/index.html

Nagoya Campus, Nanzan University

Japanese Joint Statistical Meeting 2017 will be held in the Building S.
We have Reception at Lien Cafeteria Clubhouses on Sep. 5.

Fees

Registration Fee of the Day:
9,000 yen (*)
18,000 yen (**)
5,000 yen (for students)
Reception Fee of the Day:
7,000 yen
4,000 yen (for students)

(*) Member fee of the following six academic societies:
- Japanese Society of Applied Statistics
- Japanese Society of Computational Statistics
- The Biometric Society of Japan
- The Behaviormetric Society
- Japan Statistical Society
- Japanese Classification Society

(**) Non-member fee
We have a prepaid discount. Email taikai2017@issjp.com for details.

Time Table of English Sessions

		Room C (S23)	Room E (S48)	Room F (S49)
4-Sep	10:00～12:00		Medical Statistics	General Statistical Theory
	13:00～15:00	Recent Developments in Missing Data Analysis	Financial Econometrics	Distribution Theory & General Statistical Theory
	15:30～17:30	History and recent development of spatio-temporal statistics	Econometrics & Financial Econometrics	Multivariate Analysis
5-Sep	10:00～12:00	JSCS-JSS International Session	Educational and Psychological Statistics & Statistics Education	Time Series Analysis, Control Theory & General Statistical Theory
	13:00～15:00		Official and Private Statistics & Economic and Business Statistics	Computational Statistics
	15:30～17:30		Biostatistics	Spatial Statistics & Industrial Statistics
	18:30～	Reception (Nagoya Campus, Lien Cafeteria Clubhouses)		
6-Sep	10:00～12:00	Statistical modeling for stochastic processes and high frequency data analysis		Machine Learning
	13:00～15:00	Synergistic development of computational statistics, dependent data analysis and software		

Program

Sep. 4, Mon.

Room E (S48) 10:00～12:00 Medical Statistics
Chair: Misumi, Munechika (Radiation Effects Research Foundation)
1. Assessment of the quality of life with respect to response shift
   Matsuda, Ayako (Teikyo University)
2. Interim decision rule in adaptive designs with population selection
   Uozumi, Ryuji (Kyoto University)
   Hamada,Chikuma (Tokyo University of Science)
3. Exact confidence intervals in meta-analysis
   Sugasawa, Shonosuke (Institute of Statistical Mathematics)
4. Estimating causal effect using Random Forest based propensity score: when the propensity score is affected by unobserved interaction of covariates.
   Nakamura, Tomochika (Keio University)
5. Methods for correction of dosimetry error effects in radiation risk analysis utilizing grouped data
   Misumi, Munechika (Radiation Effects Research Foundation)

Room F (S49) 10:00～12:00 General Statistical Theory
Chair: Naito, Kanta (Shimane University)
1. Weak admissibility in high-dimensional and nonparametric statistical models
   Yano, Keisuke (University of Tokyo)
   Komaki, Fumiyasu (University of Tokyo)
2. Fluctuation of AIC in LASSO and its approximation by bootstrap method
   Sakata, Ayaka (Institute of Statistical Mathematics)
3. Nonparametric regression for manifold data via embedding distance
   Imaizumi, Masaaki (Institute of Statistical Mathematics)
   Yano, Keisuke (University of Tokyo)
4. A Bayesian network model for linear-circular data
   Kato, Shogo (Institute of Statistical Mathematics)
   Leguey, Ignacio (Universidad Politécnica de Madrid)
   Bielza, Concha (Universidad Politécnica de Madrid)
   Larrañaga, Pedro (Universidad Politécnica de Madrid)
5. Bradley-Terry model and its related topics
   Funo, Eiichiro (Kanto Gakuin University)
6. Locally Robust Density Estimation and Near-Parametric Asymptotics
   Naito, Kanta (Shimane University)
   Penev, Spiridon (University of New South Wales)

Sep. 4, Mon.

Room C (S23) 13:00～15:00 Recent Developments in Missing Data Analysis
Organizer: Kano, Yutaka (Osaka University)
Organizer: Morikawa, Kosuke (Osaka University)
Chair: Abe, Takayuki (Keio University)
1. Predictive mean matching imputation in survey sampling
   Kim, Jae Kwang (Iowa State University)
   Yang, Shu (North Carolina State University)
2. Parameter estimation with the incomplete-data Fisher scoring method
   Takai, Keiji (Kansai University)
3. Bayesian sparse propensity score estimation for unit nonresponse
   Sang, Hejian (Iowa State University)
   Goh, Gyuhyeong (Kansas State University)
   Kim, Jae Kwang (Iowa State University)
4. Bias reduction using auxiliary variables in clinical trial
   Takagi, Yoshiharu (Sanofi)
   Kano, Yutaka (Osaka University)
5. The identification problem for nonignorable nonresponse data
   Morikawa, Kosuke (Osaka University)
   Kim, Jae Kwang (Iowa State University)

Room E (S48) 13:00～15:00 Financial Econometrics
Chair: Hodoshima, Jiro (Nagoya University of Commerce & Business)
1. Particle rolling estimation with marginalized block sampling
   Awayam, Naoki (University of Tokyo)
   Omori, Yasuhiro (University of Tokyo)
2. Default number prediction in Japan by financial/economic index and Granger causality
   Ono, Tadashi (Tsukuba University)
3. Analyzing high-frequency financial data by using Hawkes process with non-stationary background rate
   Omi, Takahiro (University of Tokyo)
   Hirata, Yoshito (University of Tokyo)
   Aihara, Kazuyuki (University of Tokyo)

4. The Simultaneous Multivariate Hawkes-type Point Processes and their application to Financial Markets
   Kunitomo, Naoto (Meiji University)
   Kurisu, Daisuke (University of Tokyo)
   Awaya, Naoki (University of Tokyo)
5. Comparison of the risk-sensitive value measure and mean-variance approach under normal mixture
   Hodoshima, Jiro (Nagoya University of Commerce & Business)
   Misawa, Tetsuya (Nagoya City University)
   Miyahara, Yoshio (Nagoya City University)

Room F (S49) 13:00～15:00 Distribution Theory & General Statistical Theory
Chair: Shimizu, Kunio (Institute of Statistical Mathematics)
1. Error reduction for kernel distribution function estimators
   Fauzi, Rizky Reza (Kyushu University)
   Maezono, Yoshihiko (Kyushu University)
2. A New Method for Extreme Statistics Using Annual Maximum Wind Speed and Wave Height Data with Trend of Increasing or Decreasing
   Nakai, Keiji (ECOH CORPORATION)
   Hashimoto, Noriaki (Kyushu University)
   Kawaguchi, Koji (Port and Airport Research Institute)
   Nukada, Kyohi (ECOH CORPORATION)
   Inoue, Ryoichi (ECOH CORPORATION)
3. Euler characteristic heuristic for approximating the distributions of the largest eigenvalues of the Wishart and multivariate beta matrices
   Kuriki, Satoshi (Institute of Statistical Mathematics)
4. A note on Stein's method for F-distribution
   Fukuchi, Junichiro (Gakushuin University)
5. On mode preserving circular distributions and its Bayesian inference
   Shiohama, Takayuki (Tokyo University of Science)
   Abe, Toshihiro (Nanzan University)
   Miyata, Yoichi (Takasaki City University of Economics)
6. A Pareto-type distribution on the cylinder
   Shimizu, Kunio (Institute of Statistical Mathematics)
   Imoto, Tomoaki (University of Shizuoka)
   Abe, Toshihiro (Nanzan University)

Sep. 4, Mon.

Room C (S23) 15:30～17:30 History and recent development of spatio-temporal statistics
Organizer: Matsuda, Yasumasa (Tohoku University)
Chair: Matsuda, Yasumasa (Tohoku University)
1. History and recent development of spatial and spatio-temporal econometrics
   Arbia, Giuseppe (Università Cattolica del Sacro Cuore)
2. Parsimonious Modeling in Spatial Statistics and Spatial Econometrics
   Tsutsumi, Morito (Tsukuba University)
   Murakami, Daisuke (National Institute for Environmental Studies)
3. On estimation of intrinsic stationary random fields
   Yajima, Yoshihiro (Tohoku University)
4. Spatio-temporal CARMA models
   Matsuda, Yasumasa (Tohoku University)

Room E (S48) 15:30～17:30 Econometrics & Financial Econometrics
Chair: Ishihara, Tsunehiro (Osaka University)
1. Copula-Based Credit Risk Assessment for a Large Scale Small to Medium Enterprises' Financial Data including Missing Values
   Miyamoto, Michiko (Akita Prefectural University)
   Ando, Masakazu (Chiba Institute of Technology)
   Yamashita, Satoshi (Institute of Statistical Mathematics)
2. Testing for Weak Form Efficiency of Stock Markets
   Motegi, Kaiji (Kobe University)
   Hill, Jonathan (University of North Carolina at Chapel Hill)
3. Bayesian estimation of distributions of causes of death with verbal autopsy surveys
   Kunihama, Tsuyoshi (Kwansei Gakuin University)
4. Bayesian analysis of a compound count model with hurdle and endogenous dummy variable: an application to the hospital stay data
   Ishihara, Tsunehiro (Osaka University)

Room F (S49) 15:30～17:30 Multivariate Analysis
Chair: Adachi, Kohei (Osaka University)
1. Regularization method for estimation of perfect simple structure in factor analysis model
   Hirose, Kei (Kyushu University)
   Terada, Yoshikazu (Osaka University)
2. A classification procedure for high-dimension, low-sample-size data under the strongly spiked eigenvalue model
   Ishii, Aki (Tokyo University of Science)
3. On a model selection criterion for a linear mixed model
   Wakaki, Hirofumi (Hiroshima University)
4. Generalized Gamma-Clustering from a Phase Transition Viewpoint: Connection between Gamma-modes and Gamma-means
   Notsu, Akifumi (Oita University of Nursing and Health Sciences)
   Omae, Katsuhiro (Graduate University for Advanced Studies)
   Eguchi, Shinto (Institute of Statistical Mathematics)

5. Cluster-wise regression models via a quasi-linear function
    Hayashi, Kenichi (Keio University)
    Eguchi, Shinto (Institute of Statistical Mathematics)
6. Sparse regression without using a penalty function
    Adachi, Kohei (Osaka University)
    Kiers, Henk (University of Groningen)

Sep. 5, Tue.

Room C (S23) 10:00～12:00 JSCS-JSS International Session
Organizer: Nakatani, Tomoaki (Hokkaido University)
Chair: Nakatani, Tomoaki (Hokkaido University)
1. Functional Time Series Analysis for Limit Order Book Dynamics
    Shih-Feng, Huang (National University of Kaohsiung)
    Guo, Mei-Hui (National Sun Yat-sen University)
    Chen, May-Ru (National Sun Yat-sen University)
2. An Improved Test for Multiple Mean Shifts of a Time Series
    Yamazaki, Daisuke (Kyushu University)
3. Multistep Prediction Errors in Integrated Autoregressive Processes with Polynomial Time Trends
    Hung-Wen, Cheng (Soochow University)
    Ing, Ching-Kang (National Tsing Hua University)
    Lin, Chien-Chih (Tamkang University)
4. Unit Root-type Processes: Integrated Threshold-GARCH(1,1) and Near-unit Root AR(1)
    Sun Young, Hwang (Sookmyung Women's University)
5. Outlier Robust Unit Root Tests in Nonlinear Dynamic Models
    Rickard, Sandberg (Stockholm School of Economics and Hokkaido University)

Room E (S48) 10:00～12:00 Educational and Psychological Statistics & Statistics Education
Chair: Takeuchi, Yoshiyuki (Osaka University)
1. In-house statistics education for market researchers using Japan Statistical Society Certificate
    Kikutake, Chie (Social Survey Research Information Co., Ltd.)
    Muroi, Takanori (Social Survey Research Information Co., Ltd.)
2. Analyzing citation network based on Web of Science
    Chang, Livia Lin-Hsuan (Graduate University for Advanced Studies)
    Phoa Frederick Kin Hing (Academia Sinica)
    Nakano, Jyunji (Institute of Statistical Mathematics)
3. A Unified Framework of Cross-Lagged Longitudinal Models
    Usami, Satoshi (University of Tokyo)
    Murayama, Kou (University of Reading)
    Hamaker, Ellen (Utrecht University)
4. Introducing Statistical Hypothesis Testsinto Japan: The Role of Dr. Ryoichiro Sato
    Takeuchi, Yoshiyuki (Osaka University)

Room F (S49) 10:00～12:00 Time Series Analysis, Control Theory & General Statistical Theory
Chair: Nakano, Shinya (Institute of Statistical Mathematics)
1. Asymptotic properties and robustness for the Bayes estimator based on the divergence
    Hashimoto, Shintaro (Hiroshima University)
    Nakagawa, Tomoyuki (Hiroshima University)
2. Finite sample bound for the Bernstein-von Mises theorem
    Yano, Keisuke (University of Tokyo)
    Kato, Kengo (University of Tokyo)
3. Projection smoothing for stochastic dynamical systems
    Koyama, Shinsuke (Institute of Statistical Mathematics)
4. Analysis of variance for time series
    Nagahata, Hideaki (Waseda University)
    Taniguchi, Masanobu (Waseda University)
5. Self-normalized subsampling method for non-standard time series regression models
    Akashi, Fumiya (Waseda University)
    Bai, Shuyang (University of Georgia)
    Taqqu, Murad, S. (Boston University)
6. Extraction of geophysical information from auroral movies using an approximate Kalman filter
    Nakano, Shinya (Institute of Statistical Mathematics)
    Ogawa, Yasunobu (National Institute of Polar Research)

Sep. 5, Tue.

Room E (S48) 13:00～15:00 Official and Private Statistics & Economic and Business Statistics
Chair: Yoshizoe, Yasuto (Aoyama Gakuin University)
1. Revisions of Estimation Methods for Cash Holdings by Households and Corporations in Japan's Flow of Funds Accounts
    Teramoto, Ai (Bank of Japan)
    Konno, Sayako (Bank of Japan)
    Kimata, Tomonori (Bank of Japan)

2. Negative Interest Rate Policy and Difficulties in the Measurement of FISIM (Financial Intermediation Services Indirectly Measured)
   Ishida, Kazuhiko (University of Nagasaki)
3. An implementation of a cell suppression algorithm for tabular data in R and its challenges
   Minami, Kazuhiro (Institute of Statistical Mathematics)
4. Small area estimation for grouped data
   Kawakubo, Yuki (Chiba University)
   Kobayashi, Genya (Chiba University)
5. Comparison of two corporation surveys conducted by Japanese government
   Yoshizoe, Yasuto (Aoyama Gakuin University)

Room F (S49) 13:00～15:00 Computational Statistics
Chair: Tanaka, Kentaro (Seikei University)
1. A study of collaboration between medicine, engineering, and information science: A novel approach for early detection of biliary atresia
   Hayashi, Kuniyoshi (St. Luke's International University)
   Hoshino, Eri (St. Luke's International University)
   Ito, Shinsuke (Unlog K.K)
   Taguchi, Takashi (Unlog K.K)
   Takahashi, Osamu (St. Luke's International University)
2. A functional nonparametric clustering of mouse ultrasonic vocalization data
   Dou, Xiaoling (Waseda University)
3. Clustering algorithm and uniformity testing for circular data
   Akimoto, Yoshitomo (Chuo University)
   Kamakura, Toshinari (Chuo University)
4. The properties of estimators for line segment process
   Abe, Ko (Chuo University)
   Kamakura, Toshinari (Chuo University)
5. Data Visualization in Virtual Reality
   Tanaka, Kentaro (Seikei University)

Sep. 5, Tue.

Room E (S48) 15:30～17:30 Biostatistics
Chair: Shimazu, Hideyasu (Loughborough University)
1. An efficient multiple imputation in a large-scale cohort study
   Furukawa, Kyoji (Radiation Effects Research Foundation)
2. One-sided efficient score test of random effect's quantile: evaluation of intrasubject parallelism in balanced ex-vivo bioassay
   Uehara, Hideaki (TSUMURA & CO.)
3. Estimation of Accelerated Failure Time due to Radiation for All Solid Cancer and CVD Deaths among A-bomb Survivors
   Nakajima, Eiji
4. Natural history of life history traits and a post-K-Pg nocturnal bottleneck of Placentals: Implication from neutral theory
   Wu, Jiaqi (University of Tokyo)
   Yonezawa, Takahiro (Fudan University)
   Kishino, Hirohisa (University of Tokyo)
5. The number of species and rarefaction techniques in ecology
   Shimazu, Hideyasu (Loughborough University)

Room F (S49) 15:30～17:30 Spatial Statistics & Industrial Statistics
Chair: Nagao, Hiromichi (University of Tokyo)
1. Delaunay triangulation for smoothing seismicity models
   Ogata, Yoshihiko (Institute of Statistical Mathematics)
2. Short-term earthquake forecast model using foreshock discrimination and aftershock decay
   Nomura, Shunichi (Institute of Statistical Mathematics)
   Ogata, Yoshihiko (Institute of Statistical Mathematics)
3. Monitoring of the Seismicity before and after the 2016 Kumamoto Earthquake with Point Process Models
   Kumazawa, Takao (Institute of Statistical Mathematics)
   Ogata, Yoshihiko (Institute of Statistical Mathematics)
4. On Effects of Dependences of Covariate Processes in Cumulative Exposure Models
   Yamamoto, Wataru (The University of Electro- Communications)
5. Seismic wavefield imaging in the Tokyo metropolitan area based on the replica exchange Monte Carlo method
   Nagao, Hiromichi (University of Tokyo)
   Kano, Masayuki (University of Tokyo)
   Nagata, Kenji (National Institute of Advanced Industrial Science and Technology)
   Ito, Shinichi (University of Tokyo)
   Sakai, Shinichi (University of Tokyo)
   Nakagawa, Shigeki (University of Tokyo)
   Hori, Muneo (University of Tokyo)
   Hirata, Naoshi (University of Tokyo)

Sep. 5, Tue.

Reception 18:30～ Nagoya Campus, Lien Cafeteria Clubhouses

Sep. 6, Wed.

Room C (S23) 10:00～12:00 Statistical modeling for stochastic processes and high frequency data analysis
Organizer: Uchida, Masayuki (Osaka University)
Chair: Uchida, Masayuki (Osaka University)

1. Multivariate Stochastic Volatility with Realized Volatility and Pairwise Realized Correlation
   Omori, Yasuhiro (University of Tokyo)
   Yamauchi, Yuta (University of Tokyo)
2. Asymptotic theory of parametric inference for ruin probability under Lévy insurance risks
   Shimizu, Yasutaka (Waseda University)
3. Modeling time scale for stochastic process
   Masuda, Hiroki (Kyushu University)
   Eguchi, Shoichi (Kyushu University)
4. Quasi likelihood analysis and asymptotic theory of sparse estimation for stochastic processes
   Yoshida, Nakahiro (University of Tokyo)
   Kinoshita, Yoshiki (University of Tokyo)
   Suzuki, Takumi (University of Tokyo)

Room F (S49) 10:00～12:00 Machine Learning
Chair: Suzuki, Taiji (University of Tokyo)

1. Asymmetric Clustering Methods based on Orthogonal Projector to the Intersection of Subspaces
   Sato, Mika (Tsukuba University)
2. Empirical Bayes Matrix Completion
   Matsuda, Takeru (University of Tokyo)
   Komaki, Fumiyasu (University of Tokyo)
3. Cross-view link prediction with attribute vectors and its information criterion
   Okuno, Akifumi (Kyoto University & Institute of Physical and Chemical Research)
   Shimodaira, Hidetoshi (Kyoto University & Institute of Physical and Chemical Research)
4. Adaptive Generalized Lasso for High-Dimensional Linear Regression Model
   Katayama, Shota (Tokyo Institute of Technology)
5. Linear discriminant analysis of possibly high-dimensional time series
   Liu, Yan (Waseda University)
   Nagahata, Hideaki (Institute of Statistical Mathematics)
   Taniguchi, Masanobu (Waseda University)
6. Generalization error analysis of deep learning via a kernel perspective
   Suzuki, Taiji (University of Tokyo)

Sep. 6, Wed.

Room C (S23) 13:00～15:00 Synergistic development of computational statistics, dependent data analysis and software
Organizer: Masuda, Hiroki (Kyushu University)
Chair: Masuda, Hiroki (Kyushu University)

1. Lead-lag analysis of non-synchronously observed time series with R
   Koike, Yuta (Tokyo Metropolitan University)
2. Efficient MCMC in high-dimension and and yuima package
   Kamatani, Kengo (Osaka University)
3. Volatility estimation and forecasting with empirical similarity: Japanese stock market case
   Morimoto, Takayuki (Kwansei Gakuin University)
   Kawasaki, Yoshinori (Institute of Statistical Mathematics)
4. Hybrid type adaptive inference method based on dependent data
   Uchida, Masayuki (Osaka University)