

IMS Mini-Meeting

Asymptotical Statistics of Stochastic Processes IV

(Statistique **A**symptotique
des **P**rocessus **S**tochastiques **I**V)

Le Mans, [19](#) - [20](#) December, 2002

Program

Thursday, December 19

10h00 - 10h35	N. Yoshida (Tokyo). "Estimation for discretely observed diffusion process with jumps" (joint work with Y. Shimizu).	Abstract Slides (ps)
10h35 - 11h10	R. Liptser (Tel Aviv). "On-line tracking of a smooth regression function".	Abstract Slides (pdf)
Pause-café		
11h25 - 12h00	D. Bosq (Paris). "Functional moving average processes".	Abstract
Déjeuner		
14h30 - 15h05	E. Löcherbach (Paris). "A very strange invariant measure" (joint work with R. Höpfner.)	Abstract Slides (ps)
15h05 - 15h40	M. Reiss (Berlin). "Nonparametric estimation for scalar diffusions from low frequency data is ill-posed".	Abstract Slides (ps)
Pause		

15h55 - 16h30	M. Nikulin (Bordeaux). "Estimation of system reliability from accelerated experiments" (joint work with V. Bagdonavicius).	Abstract Slides (ps)
16h30 - 17h05	G.V. Moustakides (Rennes). "Optimum sequential procedures for detecting changes in processes".	Abstract Slides (ps, pdf)
Pause-café		
17h25 - 18h	D. Blanke (Paris). "Doubly adaptive density estimation in continuous time".	Abstract Slides (ps)

Friday, December 20

09h20 - 09h55	G. Golubev (Marseille). "On some problems of semi-parametric estimation related to stochastic volatility models".	Abstract Slides (pdf)
09h55 - 10h30	A. Dalalyan (Berlin) "Sharp adaptive estimation of the trend coefficient for ergodic diffusion".	Abstract Slides (ps, pdf)
Pause-café		
10h50 - 11h25	S. Dachian (Clermont-Ferrand). "Estimation of singularity location for Poisson process".	Abstract Slides (ps, pdf)
11h25 - 12h00	Y. Sakamoto (Hiroshima) "Asymptotic expansion under degeneracy" (joint work with N. Yoshida).	Abstract Slides (pdf)
Déjeuner		
14h30 - 15h05	M. Uchida (Kyushu). "Estimation for discretely observed diffusion processes with small dispersion parameter".	Abstract
15h05 - 15h40	P. Bertrand (Clermont-Ferrand). "Identification of the parameters for the multiscale fractional Brownian motion".	Abstract Slides (ps)
Pause		
15h55 - 16h30	G. Biau (Paris). "Nonparametric spatial statistics" (joint work with B. Cadre).	Abstract Slides (ps)
16h30 - 17h05	H. van Zanten (Amsterdam). "On empirical processes for ergodic diffusions".	Abstract Slides (ps)

Pause-café		
17h25 - 18h	Yu. Kutoyants (Le Mans). "On hypotheses testing for ergodic diffusion processes".	Abstract Slides (ps , pdf)

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