

## Waseda mini-workshop

“Recent development on time series analysis and related topics”

(Date: December, 3, 2022)

(Place: Waseda University, Nishi-Waseda Campus, Meeting Room 55N-1-03)

## Program

### Session I 14:00-15:00

1. 14:00-14:20 **Junichi Hirukawa**

Niigata University

Rank tests for randomness against time varying MA alternative

2. 14:20-14:40 **Yuichi Goto**

Kyushu University

Likelihood ratio processes under non-standard settings

3. 14:40-15:00 **Takayuki Shiohama**

Nanzan University

Time series analysis on geometric manifold

### Coffee Break 15:00-15:15

### Session II 15:15-15:55

4. 15:15-15:35 **小方 浩明**

東京都立大学

時系列周期データの複素数過程による表現

5. 15:35-15:55 **柿沢 佳秀**

北海道大学

境界バイアスを回避する非対称カーネル法の最近の展開

### Coffee Break 15:55-16:10

### Session III 16:10-16:50

6. 16:10-16:30 **Yan Liu**

Waseda University

A minimum contrast estimation for spectral densities of multivariate time series

7. 16:30-16:50 **Fumiya Akashi**

Tokyo University

Least distance estimation for low-rank VAR models