14th International Workshop on Matrices and Statistics 2005

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Statistics Te Tari Tatau

NZMS

Workshop Events	Conference Programme

Workshop Events

We plan to open the Workshop at 9 am, Tuesday, March 29, 2005 with a Maori Powhiri (Welcome) and close the Workshop before 5 pm, Friday, April 1, 2005. All sessions will take place on the Massey University Campus in the Quadrangle B Building.

Opening Reception
A reception, sponsored by SAS, will be hosted by the Workshop at 5.00pm on the opening day of the conference. This will be held on the University campus..

Excursion
An excursion will be held on the afternoon of Wednesday March 30th. The excursion will explore Waiheke Island. Participants will get to choose among several attractions, including wineries, beaches, a boutique olive oil production facility, and the village shops and galleries. The fee for the excursion (which includes transport from the Workshop venue to the ferry, the ferry fare, afternoon refreshments and return to the conference hotels) is $NZ85.00

Workshop Dinner
The Workshop dinner will be held on the evening of Thursday March 31. The fee for this in included in the registration fee for participants and for partners taking advantage of the accompanying persons programme. Additional tickets for partners or spouses is $NZ90.00. Please indicate on the registration form if additional tickets are required. Only a limited number of tickets will be available at the time of the conference.

Accompanying persons programme
An outing on the first day of the workshop including a guided tour of the Auckland Museum, a Maori cultural concert, a lunch, and returning to the conference venue for the opening reception is planned. The programme also includes the Workshop dinner. Participants attending with partners who wish to participate in this programme should pre-register at the time of completing registration.

Programme

Print friendly copy available here.

Tuesday March 29

08.00 – 09.20	Registration – Foyer of Quad B Building, Massey University, Albany Campus Auckland
09.20 – 09.30	**Powhiri** The powhiri is the Maori welcome ceremony. It removes the tapu of the Manuhiri (visitors) to make them one with the Tangata Whenua (Home people) and is a gradual process of the Manuhiri and the Tangata Whenua coming together. International and New Zealand visitors to assemble in the Quadrangle between Quad A and Quad B Buildings. Massey University participants to assemble in Quad B 5.
09.30	**Response on behalf of the Tangata Whenua – Prof Jeff Hunter**

Waiata

Response on behalf of the Manuhiri – Prof George Styan

09.35   **Opening Remarks (Jeff Hunter, Chair of Local Organising Committee)**

09.40   **Welcome to Massey University by Prof John Raine, Deputy Vice Chancellor, Massey University, Auckland**

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Session 1: KEYNOTE LECTURE 1

09.45   **Welcome to the Massey University Distinguished Lecturer by Prof Robert Anderson, Pro-Vice Chancellor, College of Sciences, Massey University**

             Introduction to the Nokia Lecturer - Prof George Styan, Chair of the International Organizing Committee

9.50 –   **Nokia Lecture – Prof C R Rao, Pennsylvania State University, USA**
10.50   Statistical Proofs of Matrix Theorems

11.00 –   **Morning Tea (Foyer to Quad B)**
11.30

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Session 2: Invited Lectures; (Chair: Alan Lee)

11.30 –   **Tõnu Kollo, University of Tartu, Estonia and D. von Rosen, Swedish**
12.00   **University of Agricultural Sciences, Sweden**
             Approximation of the Parameter Distributions of Growth Curve Model

12.00 –   **Nye John, Waikato University, Hamilton, New Zealand**
12.30   Inverse of the Information Matrix

12.30 –   **Alexander Kukush, Kiev National Taras Shevchenko University, Ukraine**
13.00   Invariant estimator in a quadratic measurement error model

13.05 –   **Lunch (Staff Lounge, Study Centre)**
14.00

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Session 3: Invited Lectures (Chair: Nye John)

14.00 –   **Götz Trenkler, Dortmund University, Germany**
14.30   On the commutativity of orthogonal projectors

14.30 –   **Stephen Haslett, Massey University, New Zealand and John Haslett,**
15.00   **Trinity College Dublin**
             What are the residuals for the linear model?

15.00 –   **Joachim Werner, Univ of Bonn, Germany and Ingram Olkin, Stanford**
15.30   **University**
             On permutations of matrix products

15.30 –   **Afternoon Tea**
16.00

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Session 4: Contributed Lectures (Chair: Alexander Kukush)

16.00 –   **B. Jones, Massey University, Auckland and M. West, Duke University,**
16.20   **N.C., USA**
             Covariance decomposition for Gaussian graphical models

16.20 - 16.40	**Burkhard Schaffrin, Ohio State University, Columbus, Ohio, USA** On the optimal choice of the regularization parameter through variance ratio estimation
16.40 - 17.00	**Song-Gui Wang and Zhong-Zhen Jia, Beijing University of Technology, Beijing, China** Estimating the covariance matrix by spectral decomposition approach in linear mixed model
17.00 - 17.20	**Mike Doherty, Statistics New Zealand, Wellington** Partially diffuse starting values in State Space Models
17.30 - 20.30	**"SAS Reception"** **Opening Reception held in the Staff Lounge, Study Centre.**

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Wednesday March 30

Session 5: KEYNOTE LECTURE 2

09.00	**Introduction to the SAS Lecturer – Joachim Werner, Vice Chair of the International Organizing Committee**
09.05 - 10.05	**SAS Lecture – Prof Emeritus Shayle Searle, Cornell University, Ithaca, New York, U.S.** Reflections on a fifty year random walk midst matrices and statistics
10.05	**Workshop Photo**
10.20 - 10.40	**Morning Tea (Foyer to Quad B)**

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Session 6A: Invited Lectures (Chair: Stephen Haslett)

10.50 - 11.10	**C R Rao, Pennsylvania State University, U.S** Anti-eigen and anti-singular values of a matrix and applications to problems in statistics
11.10 - 11.40	**Karl Gustafson, University of Colorada, Boulder, Colorado** The geometry of statistical efficiency
11.40 - 12.10	**Garry Tee, University of Auckland, New Zealand** Eigenvectors of block circulant matrices

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Session 6B: Contributed Lectures

12.10 - 12.30	**Imbi Traat, University of Tartu, Estonia** A matrix with consecutive integer eigen values
12.30 - 12.50	**Kimmo Vehkalahti, University of Helsinki, Finland** Leaving useful traces when working with matrices
13.00 –	**Boxed Lunch Pickup.** Participants to assemble outside the Atrium Building for the Bus to the Ferry.
13.15 –	**Bus departs for Excursion to Waiheke**
14.00 –	**Ferry leaves for Waiheke.** The excursion will explore Waiheke Island. Participants will get to choose among several attractions, including wineries, beaches, a boutique olive oil production

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facility, and the village shops and galleries.

Thursday March 31

Session 7: KEYNOTE LECTURE 3

09.00 **Introduction to the New Zealand Mathematical Society Lecturer –
Associate Prof Mick Roberts, President of the NZMS**

**09.05–
10.05** **NZMS Lecturer – Prof Eugene Seneta, University of Sydney, Australia**
Coefficients of Ergodicity in a Matrix Setting

**10.05 -
10.30** **Morning Tea (Foyer to Quad B)**

Session 8A: Invited Lectures (Chair:Tonu Kollu)

**10.30 -
11.00** **S Ejaz Ahmed, University of Windsor, Canada**
Approximation Assisted Estimation of Eigen Vectors Under Quadratic Loss

**11.00 -
11.30** **Anyue Chen, University of Greenwich, U.K.**
Asymptotic Birth-Death Processes: A Matrix Analysis Approach

**11.00 -
12.00** **Moshe Haviv, The Hebrew University of Jerusalem, Israel**
On singularly perturbed Markov chains

Session 8B: Contributed Lectures

**12.00 -
12.20** **D. Alexander and G. Jones, Massey University, Palmerston North, N.Z.**
Convergence Properties of Alternating Markov Chains

**12.20 -
12.40** **Jeff Hunter, Massey University, Auckland, N.Z.**
Simple procedures for finding mean first passage times in Markov chains

**12.40 -
13.00** **G. Jones, Massey University, Palmerston North, N.Z.**
Properties of transition matrices for chain binomial models

**13.00 –
14.00** **Lunch (Staff Lounge, Study Centre)**

Session 9: Jerzy K. Baksalary Memorial Session organized by Oskar Maria Baksalary, Simo Puntanen, George Styan, and Götz Trenkler, and chaired by George Styan

**14.00 -
15.30** **Comments on the life and work of Jerzy K. Baksalary (1944 - 2005)**

**15.30 -
16.00** **Afternoon Tea**

Session 10: Contributed Lectures (Chair: Moshe Haviv)

**16.00 -
16.20** **W. Sakamoto, Osaka University, Japan**
Diagnosing non-linear regression structure with power additive smoothing
splines

16.20 - 16.40	**Eric Iksoon Im, University of Hawaii at Hilo, USA** Hessian Equivalence to Bordered Hessian
16.40 - 17.00	**C. M. Cuadras, University of Barcelona, Spain.** Continuous canonical correlation analysis
19.00 - 24.00	**Workshop Dinner - Spencer on Byron**
19:00	**Pre Dinner Drinks**
19.30	**Conch call to guests** Hato Petera College Maori Cultural Group
20.00	**Dinner (New Zealand Theme)**

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Friday April 1

Session 11: KEYNOTE LECTURE 4

09.00	**Introduction to the Keynote Lecturer - Simo Puntanen, Member of International Organizing Committee**
09.05 - 10.05	**Keynote Lecture – Prof Emeritus George Seber, University of Auckland, New Zealand** Things my mother never told me about Matrices
10.05 - 10.30	**Morning Tea (Foyer to Quad B)**

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Session 12: Invited Lectures (Chair: Simo Puntanen)

10.30 - 11.00	**Estate Khmaladze, Victoria University of Wellington, New Zealand** Inverse matrices, Volterra operators and innovation processes: application to statistics
11.00 - 11.30	**Alan Lee and Alastair Scott, University of Auckland, New Zealand** Semi-parametric Efficiency, Projection and the Scott-Wild Estimator

Session 13: Invited Lectures (Chair: Götz Trenkler)

11.30 - 12.00	**Jarkko Isotalo and Simo Puntanen, Univ Tampere, Finland; University of Tampere, Finland** Comparison of the ordinary least squares predictor and the best linear unbiased predictor in the general Gauss--Markov model
12.00 - 12.30	**George P.H. Styan, McGill University, Montréal, Canada; Ka Lok Chu, Dawson College, Montréal, Canada; Jarkko Isotalo, University of Tampere, Finland Simo Puntanen, Univ Tampere, Finland** Inequalities and equalities associated with the Watson efficiency in orthogonally partitioned full rank linear models
12.30 - 13.00	**Simo Puntanen, Univ Tampere, Finland; Ka Lok Chu, Dawson College, Montréal, Canada; Jarkko Isotalo, University of Tampere, Finland; George P.H. Styan, McGill University, Montréal, Canada** Decomposing the Watson efficiency in partitioned linear models
13.05 - 14.30	**Lunch (Staff Lounge, Study Centre)**

14.00   Concluding Remarks – George Styan

Paper presented by title:

Karuthan Chinna, University Technology MARA, Malaysia, (with Parthasarathy Balachandar both from Multimedia University, Cyber Jaya, Malaysia)
Modeling Multivariate Meta-Analysis Using Bootstrap Resampling Techniques
Lakshmi Narasimhaiah, Adhiyamaan College of Engineering, Tamil Nadu, India;

Kishore Hoysal, Islamiah Institute of Engineering, Bangalore, India.
Model for students expected performance level through varying control limits in relation to Power of Valuation

Last Updated: 5 May, 2005