

Symposium to celebrate Dietrich von Rosen 65th birthday

Preliminary Program

<i>Thursday 22/10</i>	<i>Presenting author</i>	<i>Co-authors</i>	<i>Title</i>
13.00-13.15	<i>Opening</i>		
13.15-13.40	<i>Simo Puntanen</i>	Haslett, S. J., Markiewicz, A.	Properties of BLUEs and BLUPs in Full vs. Small Linear Models with New Observations
13.40-14.05	<i>Taras Bodnar</i>	Parolya, N.	Spectral Analysis of Large Reflexive Generalized Inverse and Moore-Penrose Inverse Matrices
14.05-14.30	<i>Thomas Holgersson</i>	Singull, M.	Risk and Bias in Portfolio Optimization
15.00-15.25	<i>Jolanta Pielaszkiewicz</i>	Holgersson, T.	A Collection of Moments of the Wishart Distribution
15.25-15.50	<i>Björn Holmquist</i>	Sjöström, A., Sultan, N.	Approximating Noncentral Chi-Squared to the Moments and Distribution of the Likelihood Ratio Statistic for Multinomial Goodness of Fit
15.50-16.15	<i>S. Ejaz Ahmed</i>	Zhuang, D., Liu, S., Ma, T.	Estimation of the Common Mean of Two Multivariate Normal Distributions Under Symmetrical and Asymmetrical Loss Functions
16.30-16.55	<i>Anuradha Roy</i>	Opheim, T.	Linear Models for Multivariate Repeated Measures Data
16.55-17.20	<i>Lynn R. LaMotte</i>	Volaufova, J., Puntanen, S.	On Shrinkage Estimators and “Effective Degrees of Freedom”
<i>Friday, 23/10</i>			
8.30-8.55	<i>Akimichi Takemura</i>	Fukasawa, Y.	Holonomic Gradient Method for the Cumulative Distribution Function of the Largest Eigenvalue of a Complex Wishart Matrix with Noncentrality Matrix of Rank One
8.55-9.20	<i>Tatjana Pavlenko</i>	Tillander, A., Debelius, J., Boulund, F.	Detection of Sparse and Weak Effects in High-Dimensional Feature Space, with an Application to Microbiome Data Analysis
9.20-9.45	<i>Katarzyna Filipiak</i>	John, M., Markiewicz, A.	Comments on Maximum Likelihood Estimation and Projections Under Multivariate Statistical Models
10.15-10.40	<i>Joseph Nzabanita</i>	Ngaruye, I.	Space Decomposition and Estimation in Multivariate Linear Models
10.40-11.05	<i>Miguel Fonseca</i>	Singull, M.	Growth Curve Model with Orthogonal Covariance Structure
11.05-11.30	<i>Yuli Liang</i>	Dai, D.	On Explicit Estimation of the Growth Curve Model with a Block Circular Covariance Structure
11.45-12.05	<i>Ivan Zezula</i>	Klein, D., Roy, A.	Mean Value Test for Three-Level Multivariate Observations with Doubly Exchangeable Covariance Structure
12.05-12.30	<i>Jianxin Pan</i>	Kou, C.	Variable Selection in Joint Mean and Covariance Models
12.30-12.55	<i>Tõnu Kollo</i>	Valge, M.	Covariance Structure Tests for t-distribution
12.55-13.15	<i>Closing</i>		

The symposium will be done using Zoom - <https://liu-se.zoom.us/j/61495807184>