

Program of SSS'09 (2009.10.5 final version)

November 13 (Friday)					
From	To	A (Main Hall)	B (Seminar Room 101)	C (Seminar Room 102)	D (Seminar Room 103)
9:50	10:00	<b>Opening address</b> Tohru Katayama			
10:00	11:40	<b>A1</b> System Identification 1 Chair: Kiyoshi Wada	<b>B1</b> Applications in Engineering Chair: Toshiharu Hatanaka	<b>C1</b> Time Series Analysis and Spectral Estimation Chair: Kohji Kamejima	
10:00	10:25	On Robustness against Temperature Changes of Adaptive Estimator for CAM Plants Yusuke Totoki, Haruo Suemitsu, Takami Matsuo	Stochastic Science for Education and Shadow of Audiovisual Environment in Education - Relationism-First: from Philosophy to Statistics for Education- Yoshifumi Fujita, Mitsuo Ohta	Phoneme Recognition Based on Statistical Methods for the KanNon System Hodaka Matsuda, Shouhei Ohsumi, Takao Miyazawa, Sueo Sugimoto	
10:25	10:50	Optimization of Linear Observations for the Stationary Kalman Filter Under a Quadratic Cost Function Yoshiki Takeuchi	Coal Type Selection for Power Plants Based on Combustibility and Fusibility Satoru Goto, Tomoharu Yamauchi, Shinji Katafuchi, Mitsuhiro Sueyoshi, Yoshitaka Uchida and Hironori Hatazaki	Artificial Generation of Wind and Estimation of its Spectrum from Structural Response Junko Minato, Akira Ohsumi, Yuichi Sawada	
10:50	11:15	Identification of Instruments and Keys for Music on the Time-Frequency Plane Yukio Fukayama, Daisuke Tanaka	Satellite Orbit and Clock Error Estimation and Its Applications to GNSS Positioning Yukihiro Kubo, Tomohiro Yanase, Shinichi Otsuki, Koki Tanaka, Sueo Sugimoto	Frequency Domain Independent Component Analysis Without Permutation and Scale Indeterminacy Takaaki Ishibashi, Katsuhiko Inoue, Hiromu Gotanda, Kousuke Kumamaru	
11:15	11:40	Uniqueness for the Inverse Problem Arising from the Extended Black-Sholes Model Yasushi Ota	Ionosphere TEC Estimation of the Sky over Japan Based on Spherical Cap Harmonics Tsutomu Iura, Hisaya Tanaka, Yukihiro Kubo, Sueo Sugimoto	Real-time Data Classification for EEG and EKG Analysis Based on Artifacts Detection Zhanfeng Ji, Takenao Sugi, Satoru Goto, Xingyu Wang, Masatoshi Nakamura	
11:40	13:10	Lunch			Organizing Committee Meeting
13:10	14:50	<b>A2</b> System Identification 2 Chair: Katsuji Uosaki	<b>B2</b> Neural Networks and Learning Chair: Satoru Goto	<b>C2</b> Mathematical Finance 1 Chair: ShinIchi Aihara	
13:10	13:35	Simultaneous Estimation for Sensorless Controlled IMs using Nonlinear Filters Takashi Hoduki, Yasuhito Hara, Yoshitaka Kawabata, Sueo Sugimoto	Identification of the Interactive Art System Using the Revised RBF Network Chihiro Kondo, Tadashi Kondo	Static Hedging for Knock-in/out Options Written on the Price Ratios Jiro Akahori, Katsuya Takagi	
13:35	14:00	Stochastic Subspace Identification by ARMAX Modeling Michiaki Takeno, Tohru Katayama	Modeling and Analysis of Agents with Q-learning in Agent-Based Simulations Nobuhide Nakano	On a Type I Error of a Random Walk Hypothesis on Interest Rates Nienlin Liu, Jiro Akahori	
14:00	14:25	Extended Generalized Least-Correlation Method for EIV Models Identification Masato Ikenoue, Kiyoshi Wada	3-Dimensional Medical Image Recognition of the Lung by the Revised Radial Basis Function (RBF) Neural Network Algorithm Masahiro Nakagawa, Tadashi Kondo, Shoichiro Takao, Junji Ueno	Optimal Execution Problem with Random Market Impact Kensuke Ishitani, Takashi Kato	
14:25	14:50	Identification of Hammerstein Nonlinear ARMAX Model with Subspace Method Zhenqiang Li and Kiyoshi Wada	Medical Image Recognition of Cancer of the Liver by GMDH-type Neural Network Tadashi Kondo, Masahiro Nakagawa, Shoichiro Takao, Junji Ueno	Identification of Electricity Spot Models from Futures Prices ShinIchi Aihara, Arunabha Bagchi, Emad Imreizeeq	
14:50	15:00	Coffee			
15:00	16:00	<b>Sunahara Memorial Lecture</b> Grey-Box Identification Based on Horizon Estimation and Nonlinear Optimization Prof. Alf J. Isaksson Chair: Masahiro Tanaka			
16:10	17:50		<b>B3</b> Signal Detection and Statistical Signal Processing Chair: Kenji Sugimoto	<b>C3</b> Mathematical Finance 2 Chair: Jiro Akahori	<b>D3</b> Stability Analysis Chair: Yoshiki Takeuchi
16:10	16:35		A Gaussian Sum Filter Based on Stochastic Equivalent Linearization Sueo Sugimoto, Yukihiro Kubo	Portfolio Selection Problem with a Recovery Bond Yun Liang	Alternative Representation of the Stability Condition for the Particle Swarm Optimization Algorithm Yuji Wakasa, Kanya Tanaka, Yuki Nishimura
16:35	17:00		A Variational Bayes Approach to Blind Channel Estimation Koji Harada, Hideaki Sakai	Self-Enforced Investment with Regime Switching Hoon Cho, Yong Hyun Shin	On Stability of Values of Random Zero-Sum Games Akio Tanikawa
17:00	17:25		Pilot Symbol Design for Peak to Average Power Reduction in OFDM Systems Emmanuel Manasseh, Shuichi Ohno, Masayoshi Nakamoto	Optimal Consumption and Investment and a Robust Control Problem Byung Hwa Lim, Bong-Gyu Jang	

17:25	17:50		Constant False Alarm Detection of Spectral Shift for Scattering-Based Distributed Optical Fiber Sensors Ken'ichi Nishiguchi, Artur Guzik, Li Che-Hsien, and Kinzo Kishida	Optimal Investment and Consumption Decision of Family with Life Insurance Minsuk Kwak, Yong Hyun Shin, U Jin Choi	
18:00	20:00	Banquet			

November 14 (Saturday)					
From	To	A (Main Hall)	B (Seminar Room 101)	C (Seminar Room 102)	D (Seminar Room 103)
9:00	10:40		<b>B4</b> Sensing and Pattern Recognition Chair: Yasue Mitsukura	<b>C4</b> Stochastic Optimization Methods and Evolutionary Methods Chair: Yuji Wakasa	<b>D4</b> Mathematical Finance 3 Chair: Kazuhiro Takino
9:00	9:25		EEG Analysis During Light Stimulus Based on Morphological Multiresolution Analysis Tomonari Yamaguchi, Jun Irie, Mitsuhiro Fujio, Katsuhiko Inoue		Utility Indifference Price for Asian Option in the Stochastic Volatility Model Kazuhiro Takino
9:25	9:50		Human Motion Analysis on a Skillful Rider of a Unicycle by Using of Motion Capture System Izumi Hanazaki, Kunihiko Oura	Optimal Design of Vector Smoothing Spline Curves with Constraints Hiroyuki Fujioka, Hiroyuki Kano	Stochastic Extensions of Economic Models for Climate Changes Jiro Akahori, Takanobu Kosugi, Ken-ichi Oi, Takafumi Kumazaki
9:50	10:15		Comparison of Brain Activities by Estimated Models Based on Hierarchical Decomposition Analysis Kunihiko Oura, Izumi Hanazaki	A Primal-Dual Setting for Probabilistic Feasibility of Robust LMIs Takayuki Wada, Yasumasa Fujisaki	Formulation of an Optimal Execution Problem with Market Impact: From the View of Mathematical Finance Takashi Kato
10:15	10:40		Localization Using Received Signal Power for Sensor Network Makoto Tanikawara, Yukihiro Kubo, Sueo Sugimoto	A Fundamental Study of Differential Evolution with Growing Population Mechanism Minoru Ito	Pricing of an Exotic Warrant Ryutarou Akasaka, Jiro Akahori
10:40	10:55		Coffee		
10:55	12:10		<b>B5</b> Modeling, Analysis and Control of Stochastic Systems and Stochastic Processes 1	<b>C5</b> Chaos and Fractals Chair: Masahiro Wada	<b>D5</b> Mathematical Finance 4 Chair: Yoji Morita
10:55	11:20		On the Simulation Analysis in the Stochastic Endemic Model with Vaccination Masaaki Ishikawa	High and Low Type One-dimensional Function with Multi Step Uniform Invariant Density Toshihiko Yasuda	Money Demand Function through Cointegration Property of $M_2+CD$ Decomposed into $M_1$ and Quasi Currency+CD Yoji Morita, Yoshitaka Sawada, Shigeo Mivagawa
11:20	11:45		Fixed-Interval Optimal Smoothing for Linear Impulsive Systems Gou Nakura	Methods of Surrogate Data for Bifurcation in Chaos Oscillation System Yoshimasa Shimizu, Kazumasa Motoi, Kuniharu Imai	Smart Traders with Memory in Heterogeneous Agent Model Jozef Barunik, Lukas Vacha, Miloslav Vosvrda
11:45	12:10		Fixed-Interval Smoothing for Linear Impulsive Systems with a Class of $H_\infty$ Criteria Gou Nakura		Wavelet Analysis of Stock Markets During the Financial Crisis Jozef Barunik, Lukas Vacha, Miloslav Vosvrda
12:10	13:30		Lunch		
13:30	15:10		<b>B6</b> Modeling, Analysis and Control of Stochastic Systems and Stochastic Processes 2	<b>C6</b> Image Processing and Robot Vision Chair: Katsuhiko Inoue	
13:30	13:55		Evacuation Flow Analysis on Accident of Aircraft with Panic Emotion of Passenger Yuki Ueno, Tetsuya Miyoshi, Hidetoshi Nakayasu	Stochastic Path Generation for Anticipative Road Following Guided by Saccadic Object Detection Kohji Kamejima	
13:55	14:20		Busy Period Analysis of $Geom^x/G/1$ Queue with Exhaustive Service Rule and Multiple Vacations Zhanyou Ma, Wuyi Yue, Naishuo Tian	Face Detection Using RBF Network and Particle Filter for AIBO Kohki Abiko, Hironobu Fukai, Yasue Mitsukura, Minoru Fukumi, Masahiro Tanaka	
14:20	14:45		Performance Analysis of Power Saving Class Type III in IEEE 802.16e with Correlated Data Shunfu Jin, Wuyi Yue, Li Han	Circular Motion Deblurring from a Single Image Wikky Fawwaz Al Maki, Tomomi Hori, Takumi Morimoto, Sueo Sugimoto	
14:45	15:10		On Noncausal $H_\infty$ Tracking Control for Linear Continuous-Time Markovian Jump Systems Gou Nakura	Noisy Motion Blurred Image Deconvolution using ARMA Models Tomomi Hori, Wikky Fawwaz Al Maki, Sueo Sugimoto	