

FIFTH INTERNATIONAL WORKSHOP ON MATRIX METHODS FOR STATISTICS

Workshop Programme

Thursday 18 July 1996 Room G1

Morning Session - Chairman, George P H Styan

09.15 Opening Remarks

09.30 J.C.Gower, Approximating a matrix of nominal values

10.00 T.Downs, Testing Hypotheses about Random Planes in n-dimensional Space.

10.30 COFFEE

11.00 D.S.G.Pollock, Stability conditions for linear stochastic models: a survey.

11.30 E.I.Im, Narrower bounds for characteristic roots of Hadamard products

12.00 T.Kollo and H.Neudecker, Derivative of the eigenvectors of a symmetric matrix

12.30 LUNCH

Afternoon Session - Chairman, John S Chipman

14.00 R.W.Farebrother, A class of estimators related to principal components.

14.30 S.Wang, Löwner ordering of matrix constraints and matrix extensions of the Cauchy-Schwarz inequality.

15.00 J.Hauke, Issues involved in star orderings and their statistical applications.

15.30 TEA/COFFEE

16.00 J.Gross, G.Trenkler and S.O. Troschke, On semi-orthogonality and a special class of matrices.

16.30 R.E.Hartwig and P.Semrl, Power additivity and orthogonality.

17.00 Finish

Note: Workshop Dinner - Coach leaves from the Guildhall at 19.00.

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Friday 19 July 1996 Room G7

Morning Session - Chairman, Hans-Joachim Werner

- 09.00 P.Groenen, Iterative majorization for minimizing complicated functions.
- 09.30 B.J.van Os, P.J.F Groenen, and J.J.Meulman, Solving a constrained nonnegative least squares problem within an iterative majorization scheme.
- 10.00 N.Gaffke and B.Heiligers, Second order methods for computing linear minimax estimators.
- 10.30 COFFEE
- 11.00 L.Firinguetti, Some properties of shrinkage parameters of operational ridge regression estimators.
- 11.30 B.Heiligers and A.Markiewicz, Linear sufficiency and admissibility in restricted linear models.
- 12.00 J.S.Chipman, Matrix mean square error evaluation of some unbiased estimators.
- 12.30 LUNCH

Afternoon Session - Chairman, Tony O'Hagan

- 14.15 P.Bertrand, Making statistical quirks and antiquirks.
- 14.45 G.G.Joseph, Matrix methods in demographic analysis
- 15.15 TEA/COFFEE
- 15.45 G. Alpargu and G.P.H.Styan, The Kantorovich inequality and five related inequalities; 1914-1959.
- 16.15 H.J.Werner and C.Yapar, On inequality constrained generalised least squares selections in the general (possibly singular) Gauss-Markov model.
- 16.45 Finish

Note: Vineyard trip - Coach leaves from the Guildhall at 18.40

