

Tuesday, August 5, 2003

8:30–10:15 Tuesday, Registration, Coffee and Cakes, in front of Auditorium 7

10:15–10:45 Tuesday, Welcome and Opening Remarks: Auditorium 7

Professor Dr. Eberhard Becker, Rector of the University of Dortmund, will open the Workshop

10:45–12:15 Tuesday, Invited Paper Session AI1: Auditorium 7

Chair: Hans Joachim WERNER (*University of Bonn*)

10:45 Jerzy K. BAKSALARY (*Zielona Góra University*): Some recent results concerning algebraic problems inspired by or related to mathematical statistics [A-1] (ILAS-Lecture)

11:30 Adi BEN-ISRAEL* (*Rutgers University*), Cem IYIGUN (*Rutgers University*) and Zachary STOUMBOS (*Rutgers University*): Singularity or ill-conditioning are not always bad news [A-4]

12:00 Simo PUNTANEN* (*University of Tampere*) and George P. H. STYAN* (*McGill University, Montréal*): Memories from Tampere '83: twenty years later! [A-35]

12:15–12:30 Tuesday, Group Photograph

12:30–14:00 Tuesday, Lunch Break: Campus Treff

14:00–15:40 Tuesday, Contributed Paper Session AC1: Auditorium 7

Chair: Jürgen GROB (*University of Dortmund*)

14:00 Hartmut KOGELSCHATZ (*University of Heidelberg*): On the Leontief inverse of a beta distributed input matrix [A-26]

14:25 Peter LEGIŠA (*University of Ljubljana*): Automorphisms of M_n , partially ordered by rank subtractivity ordering [A-27]

14:50 Frederieke van PERLO-ten Kleij* (*University of Groningen*), Ton STEERNEMAN (*University of Groningen*) and Amy WONG (*University of Groningen*): Properties of the matrix $A - XY'$ [A-31]

15:15 Alicja SMOKTUNOWICZ (*Warsaw University of Technology*): Iterative refinement of the singular values and the Moore-Penrose inverse [A-38]

15:40–16:00 Tuesday, Afternoon Coffee Break

16:00–17:40 Tuesday, Contributed Paper Session AC2, Auditorium 7

Chair: Ludwig ELSNER (*University of Bielefeld*)

- 16:00** Guntram HAINKE* (*University of Dortmund*) and Eberhard BECKER (*University of Dortmund*):
A simple and algorithmic proof of the elementary divisors theorem [A-19]
- 16:25** Wilfried HAZOD (*University of Dortmund*): Normalisers and centralisers of compact matrix groups. An elementary approach [A-21]
- 16:50** Tomasz SZULC* (*Adam Mickiewicz University*) and Ludwig ELSNER (*University of Bielefeld*):
Criteria for block P -property [A-42]
- 17:15** Natalia K. PRYKARPATSKA (*AGH University of Science and Technology of Krakow & Nat. Acad. of Sciences of Lviv*),
A. M. SAMOILENKO (*Institute of Mathematics of Kyiv*), Anatoliy K. PRYKARPATSKY* (*AGH University of Science and Technology of Krakow & Nat. Acad. of Sciences of Lviv*) and D. L. BLACKMORE (*New Jersey Institute of Technology of USA*): The Hopf algebras and the Heisenberg-Weil co-algebra related integrable flows [A-33]
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Wednesday, August 6, 2003

09:00–10:15 Wednesday, Contributed Paper Session BC1: Auditorium 7

Chair: Stephen POLLOCK (*University of London*)

- 09:00** Anyue CHEN (*University of Greenwich*): Resolvent decomposition theorem and its applications in continuous time Markov chains [A-6]
- 09:25** Jeffrey J. HUNTER (*Massey University*): Perturbed Markov chains [A-23]
- 09:50** Kostas TRIANTAFYLLOPOULOS* (*University of Newcastle*) and Ed GODOLPHIN (*Royal Holloway University of London*): Projecting trends for multivariate processes [A-43]

10:15–10:45 Wednesday, Morning Coffee Break

10:45–12:45 Wednesday, Invited Paper Session BI1: Auditorium 7

Chair: George P. H. STYAN (*McGill University*)

- 10:45** Ludwig ELSNER* (*University of Bielefeld*) and P. van den DRIESSCHE (*University of Victoria*):
Pairwise comparison matrices and max algebra [A-12]
- 11:15** Bjarne Kjær ERSBØLL* (*Technical University of Denmark*), Line CONRADSEN (*Technical University of Denmark*)
and Mia SKETTRUP (*Technical University of Denmark*): Analysis of 2D-electrophoretic gel data [A-13]
- 11:45** Alexander E. GUTERMAN (*Moscow State University*): Determinant preservers for matrices over semirings [A-18]
- 12:15** Stephen POLLOCK (*University of London*): Discrete wavelet analysis for dyadic and non-dyadic intervals [A-32]

12:45–14:00 Wednesday, Lunch Break: Campus Treff**14:30–18:00 Wednesday, Afternoon Outing (registration required): Mining Museum Bochum***14:30, Buses pick up delegates and accompanying persons in front of Audimax for outing.**17:30, Buses pick up delegates and accompanying persons at Mining Museum Bochum to bring them to Hövels Brewery.***18:30–Late Wednesday, Beer Test and Workshop Dinner (registration required):***Hövels Brewery: Hoher Wall 5-7, 44137 Dortmund (downtown Dortmund)***Thursday, August 7, 2003****08:50–10:30 Thursday, Contributed Paper Session CC1: Auditorium 7**Chair: Simo PUNTANEN (*University of Tampere*)

- 08:50** Jerzy K. BAKSALARY (*Zielona Góra University*), Oskar Maria BAKSALARY* (*Adam Mickiewicz University*) and Xiaoji LIU (*Xidian University*): Further results on generalized and hypergeneralized projectors [A-3]
- 09:15** Ka Lok CHU* (*McGill University*) and George P. H. STYAN (*McGill University*): On the efficiency of OLS in simple linear regression, with special reference to the situation when the GLS and OLS regression lines are parallel [A-7]
- 09:40** Jarkko ISOTALO* (*University of Tampere*) and Simo PUNTANEN (*University of Tampere*): On the efficiency of OLS in a partitioned linear model [A-24]
- 10:05** Michael MASSMANN (*University of Bonn & Lincoln College, University of Oxford*): A proof of a conjecture by C.R. Rao, and an application to reduced rank regressions [A-30]

10:30–11:00 Thursday, Morning Coffee Break**11:00–12:30 Thursday, Short Course Session CS1: Auditorium 7**Chair: Adi BEN-ISRAEL (*Rutgers University*)

- 11:00** George P. H. STYAN* (*McGill University*) and Simo PUNTANEN (*University of Tampere*): Matrix tricks for teaching linear statistical models: our personal Top Twenty — PART ONE [A-40]
- 11:30** Simo PUNTANEN* (*University of Tampere*) and George P. H. STYAN* (*McGill University*): Matrix tricks for teaching linear statistical models: our personal Top Twenty — PART TWO [A-36]
- 12:00** Jerzy K. BAKSALARY (*Zielona Góra University*): Algebraic background of basic concepts in linear statistical inference [A-2]

12:30–14:00 Thursday, Lunch Break: Campus Treff

14:00–15:30 Thursday, Invited Paper Session CI1, Auditorium 7

Chair: Jerzy K. BAKSALARY (*Zielona Góra University*)

- 14:00** N. Rao CHAGANTY* (*Old Dominion University*) and Akhil K. VAISH (*Research Triangle Institute*): Nonnegative definite solutions to matrix equations with applications to multivariate statistics [A-5]
- 14:30** Júlia VOLAUFOVÁ (*Pennington Biomedical Research Center LSU, Baton Rouge*): Comparisons of variance components tests in two-way heteroscedastic mixed model [A-44]
- 15:00** Roman ZMYŚLONY (*University of Zielona Góra*): Testing hypotheses in linear models [A-45]

15:30–16:00 Thursday, Afternoon Coffee Break**16:00–17:40 Thursday, Contributed Paper Session CC2, Auditorium 7**

Chair: Júlia VOLAUFOVÁ (*Pennington Biomedical Research Center LSU, Baton Rouge*)

- 16:00** Mohamed HANAFI* (*ENITIAA-Nantes*) and EL-Mostafa QANNARI (*ENITIAA-Nantes*): Maximization of a continuum ratio of two quadratic functions with applications in regression and discrimination analyses [A-20]
- 16:25** J. A. JOHN (*University of Waikato*): On the contraction of a resolvable row-column design [A-25]
- 16:50** Augustyn MARKIEWICZ* (*Agricultural University of Poznań*) and Katarzyna FILIPIAK (*Agricultural University of Poznań*): Properties of information matrices for mixed interference model [A-29]
- 17:15** Czesław STĘPNIAK* (*University of Rzeszów*) and Rafał HABAJ (*University of Rzeszów*): Characterizing experimental designs by properties of the standard quadratic forms of observations [A-39]

Friday, August 8, 2003

09:15–10:30 Friday, Contributed Session DC1, Auditorium 7

Chair: Patrick GROENEN (*Erasmus University Rotterdam*)

- 09:15** Josep FORTIANA* (*Universitat de Barcelona*), Aurea GRANÉ (*Universitat de Barcelona*) and Eva BOJ del VAL (*Universitat de Barcelona*): Distance-based regression for large datasets [A-15]
- 09:40** Nils LEHMANN (*University Clinics Essen*): Supersymmetry and random spectra of Wishart matrices [A-28]
- 10:05** Hans-Peter SCHEFFLER* (*University of Dortmund*) and Mark M. MEERSCHAERT (*University of Nevada, Reno*): The sample covariance matrix for multivariate heavy tailed random variables: Limit theorems and statistical applications [A-37]

10:30–11:00 Friday, Morning Coffee Break

11:00–12:40 Friday, Contributed Session DC2: Auditorium 7

Chair: Claus WEIHS (*University of Dortmund*)

- 11:00** Geert DHAENE* (*K.U. Leuven*), Erik SCHOKKAERT (*K.U. Leuven*) and Carine VAN DE VOORDE (*K.U. Leuven*): Best affine unbiased response decomposition [A-8]
- 11:25** Jerzy K. BAKSALARY (*Zielona Góra University*) and Hilmar G. DRYGAS* (*University of Kassel*): Quadratic sufficiency in the general Gauss-Markov model [A-10]
- 11:50** Timothy Terence DUNNE (*University of Cape Town*): Matrix structures for three types of outliers in the general linear model [A-11]
- 12:15** Xiaomi HU (*Wichita State University*): Data reduction on partial parameters in regression [A-22]

12:40–14:00 Friday, Lunch Break: Campus Treff

14:00–15:30 Friday, Invited Session DI1, Auditorium 7

Chair: Götz TRENKLER (*University of Dortmund*)

- 14:00** Richard William FAREBROTHER (*University of Manchester*): On the duality of the L_1 and L_∞ linear estimation problems [A-14]
- 14:30** Patrick J.F. GROENEN* (*Erasmus University Rotterdam*) and Alex KONING (*Erasmus University Rotterdam*): An algorithm for decomposing interactions by generalized bi-additive models for categorical data [A-17]
- 15:00** George P. H. STYAN* (*McGill University*), Simo PUNTANEN (*University of Tampere*) and Fuzhen ZHANG (*Nova Southeastern University*): Issai Schur (1875–1941) and the Schur complement: 1917–1968 [A-41]

Papers Presented by Title

- I. DMITRIYEVA (*SouthUkrainian PedUniversity*): The permutative matrices and matrix boundary Riemann problem [A-9]
- Armenak S. GASPARYAN (*Program System Institute of RAS, Russia*): Multidimensional correlation matrices and related inequalities [A-16]
- Natalia K. PRYKARPATSKA* (*AGH University of Science and Technology of Krakow & Nat. Acad. of Sciences of Lviv*) and Anatoliy K. PRYKARPATSKY (*AGH University of Science and Technology of Krakow & Nat. Acad. of Sciences of Lviv*): Symplectic analysis of the dynamical system associated with a stochastic replicator Fisher type model [A-34]