

Workshop

Stochastic modelling: Foundation and Statistics



August 16, 2021

K.K. Leung Building, 1/F – KK102, HKU



Invited Speakers and Programme

9:30–10:15	Xinghua Zheng (HKUST): <i>Supercritical spatial SIR epidemics: spreading speed and herd immunity</i>
10:15–11:00	Pierre Nolin (CityU): <i>No exceptional words for site percolation on Z^3</i>
11:00–11:30	<i>Coffee break</i>
11:30–12:00	Qingsan Zhu (HKUST): <i>Critical branching random walks, branching capacity and branchingments</i>
12:00–12:30	Wangjun Yuan (HKU): <i>Eigenvalue distributions of large auto-covariance matrices</i>
12:30–14:00	<i>Lunch break</i>
14:00–14:45	Guodong Li (HKU): <i>High-dimensional low-rank tensor autoregressive time series modelling</i>
14:45–15:30	Dong Xia (HKUST): <i>Nonparametric inference for network moments</i>
15:30–16:00	<i>Coffee break</i>
16:00–16:45	Bingyan Jiang (PolyU): <i>Autoregressive networks</i>
16:45–17:15	Ningning Zhang (HKU): <i>Implied conditional moments by Cornish-Fisher expansion and their applications</i>



Organizers

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- Jianfeng Yao, Dept. Statistics and Actuarial Science, HKU
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Further information:

<https://saasweb.hku.hk/workshop/20210816.php>