Program

Tuesday 13/6	**14-**	Registration
	15-15.30	Refreshments
	15.30-15.45	Welcome
	15.45-16.30	Invited speaker.
		Chair: Simo Puntanen, Tampere University.
		Room: 2247
		Speaker: Ingram Olkin, Stanford University.
		Inequalities: Some probabilistic, some matrix, and some both.
	16.45-17.30	Invited speaker.
		Chair: George P.H. Styan, McGill University, Montréal
		Room: 2247
		Speaker: Gene Golub, Stanford University
		Matrices and moments: perturbation for least squares.
	18-20	Get-together
Wednesday 14/6	**8.15-9.45**	Invited speakers
		Chair: Hans Joachim Werner, Bonn University.
		Room: 2247
		Speaker #1: Sabine Van Huffel, Katholieke Universiteit Leuven
		Regularization techniques in model fitting and parameter estimation.
		Speaker #2: Muni Srivastava, University of Toronto.
		Multivariate analysis with fewer observations than the dimension: A Review.
	9.45-10.30	Refreshments
	10.30-12.10	Contributed sessions, 1&2 (for details see below)
	12.00-13.30	Lunch
	13.30-15.10	Contributed sessions, 3&4 (for details see below)
	15.10-15.45	Refreshments
	15.45-17.25	Contributed session, 5 (for details see below)
	17.35-18.20	Invited speaker:
		Chair: Friedrich Pukelsheim, University of Augsburg
		Room: 2247
		Speaker: George P.H. Styan, McGill University, Montréal and Simo Puntanen, University of Tampere.
		A philatelic introduction to matrices and statistics.
	18.00-20.00	Mingling and refreshments

Thursday 15/6	**8.15-9.45**	Invited speakers
		Chair: Maya Neytcheva, Uppsala University
		Room: 2247
		Speaker #1: Yousef Saad, University of Minnesota
		The new challenges of numerical algebra
		Speaker #2: <u>Theodore Anderson</u>, Naoto Kunitomo and
		Yukitoshi, Matsushita, Stanford University
		Asymptotic distributions of estimators in
		simultaneous equation models with many instruments
	9.45-10.30	Refreshments
	10.30-11.10	Invited speaker
		Chair: Gene Golub, Stanford University
		Room:2247
		<u>Miguel Fonseca</u>, João Tiago Mexia, New University of Lisbon,
		and Roman Zmyslony, University of Zielona Góra.
		Least squares and generalized least squares in models with
		orthogonal block structure.
	10.50-11.10	The MathWorks
		Klaus, Juenemann, The Mathworks, Sweden
		A practitioners approach to statistical analysis of large
		data sets using MATLAB and distributed computing.
	12.10-13.30	Lunch
	13.30-17.00	Prof. Tarmo Pukkila session.
		Chair: Erkki Liski, University of Tampere
		Room. 2247
	13.30-14.15	Tarmo Pukkila, Ministry of Social Affairs and Health, Helsinki
		What kind of research would I carry out at a university?
	14.15-14.30	Erkki Liski, University of Tampere
		Festschrift delivery
	14:30-14:50	Sergio G. Koreisha, Lundquist College of Business, University
		of Oregon
		A letter of Recommendation for Tarmo Pukkila
	15.00-15.45	Refreshments
	15.45-17.00	Prof. Tarmo Pukkila session (cont.)
	15.45-16.15	George P. H. Styan, McGill University, Montréal. *Some*
		comments on the research publications of Tarmo Mikko
		Pukkila
	16.15-17.00	Simo Puntanen, University of Tampere
		Tarmo Pukkila through a camera
	17.15-18.00	Chair: Thomas Mathew, University of Maryland, Baltimore
		Room: 2247
		SPSS Sweden AB
		Short presentation
	18.00-20.00	Mingling and refreshments and/or
	19.30-	visit restaurang IL Forno A Legna
		(http://www.ilfornoalegna.se/) to celebrate Tarmo Pukkila For
		participation please inform us via e-mail or at the registration
		desk not later than 13/6.

Friday 16/6	**8.15-9.45**	Invited speakers
		Chair: Muni Srivastava
		Room: 2247
		Speaker #1: Åke Björck, Linköping University
		Bidiagonal decomposition and statistical computing
		Speaker #2: Friedrich Pukelsheim, University of Augsburg
		Matrices and Politics
	9.45-10.30	Refreshments
	10.30-12.10	Contributed sessions #6, 7 (for details see below)
	12.10-13.30	Lunch
	13.30-	Excursion + conference dinner in the evening
	13.30	Bus departure from Polacksbacken
	14.15-15	Free time in Sigtuna
	15-16	Guided tour in Sigtuna
	16.15-17	Bus departure for Skokloster castle
	17-18	Guided tour at Skokloster castle
	18-	Dinner at Skokloster

Saturday 17/6	**8.15-9.45**	Invited speakers
		Chair: Ingram Olkin, Stanford University.
		Room: 2247
		Speaker #1: Tomas Mathew, University of Maryla
		Testing the equivalence of two covariance matrices .
		Speaker #2: David A. Harville, IBM Thomas J. Watson
		Research Center.
		Generalized inverses of partitioned matrices and matrix sums:
		formulas, proofs, applications, and relationships.
	9.45-10.30	Refreshments
	10.30-12.10	Contributed session #8 (for details see below)
	12.20-13.05	Invited speaker
		Chair: Dietrich von Rosen, SLU
		Room: 2247
		Speaker: Jeffrey J. Hunter, Massey University, Auckland.
		Generalized inverses in stochastic modelling.
	13.05-13.15	Concluding remarks
	13.15- Lunch:	Organized by the conference. Those who
		will not participate please inform us.

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Contributed Session #1, **14/6, 10.30 – 12.10**

Chair: Jeffrey J. Hunter, Massey University, Auckland.
Room: 2247

Speaker 1   <u>Gregory L. Light</u>, Providence College.
                A practitioner's note on a unit-free matrix perturbation analysis.

Speaker 2   Oskar Maria Baksalary, Adam Mickiewicz University, Poznan and
                <u>Götz Trenkler</u>, University of Dortmund.
                Characterizations of EP, normal and Hermitian matrices.

Speaker 3   Carlos A Coelho, New University of Lisbon.
                Matrix potentiation: some of its properties and applications

Speaker 4   <u>Simo Puntanen</u>, Jarkko Isotalo, University of Tampere, and George P. H. Styan,
                McGill University, Montréal
                On the role of the constant term in linear regression

Speaker 5   Hans Joachim, Werner, University of Bonn
                More on Projectors

Contributed Session #2, **14/6, 10.30 – 12.10**
Chair: Augustyn Markiewicz, Agricultural University of Poznan
Room: 2446

Speaker 1   Ivana Pultarová
                Convergence issues of some classes of IAD methods in computing Markov chains.

Speaker 2   Anna Tchirina
                Large deviations and exact Bahadur efficiency of the Lilliefors test of exponentiality.

Speaker 3   <u>Radim Blaheta</u>, Petr Byczanski, Institute of Geonics AS CR, Ostrava, and Marie
                Blahetova, Technical University of Ostrava.
                A fully algebraic AMLI method and solution of material microstructure problems.

Speaker 4   Silvelyn Zwanzig, Uppsala University.
                Why do the simulation extrapolation procedures work in EIV?

Speaker 5   Petr Mayer, Czech University of Technology.
                Computing mean first passage times matrices by columns

Contributed Session #3, **14/6, 13.30 – 15.10**

Chair: Erkki Liski, University of Tampere
Room: 2247

Speaker 1   Ricardo Covas, Polytechnic Institute of Tomar, and Joao Tiago Mexia, New University of Lisbon.
Inference for random effects models associated to commutative Jordan algebras

Speaker 2   Katarzyna Filipiak and Anna Szczepanska, Agricultural University of Poznan.
Optimal designs under the polynomial growth curve models.

Speaker 3   Augustyn Markiewicz, Agricultural University of Poznan.
Kiefer optimal designs in multivariate linear models.

Speaker 4   Märt Möls, University of Tartu, Simo Puntanen and Jarkko Isotalo, University of Tampere.
BLUE or BLUP - question about model or about estimator properties?

Speaker 5   Jarkko Isotalo, Simo Puntanen, University of Tampere, and George P. H. Styan, McGill University, Montréal, Québec.
Further characterizations of linear sufficiency for a given parametric function in the general Gauss--Markov model

Contributed Session #4, **14/6, 13.30 – 15.10**
Chair: Götz Trenkler, University of Dortmund
Room:2446

Speaker 1   Sven Ahlinder, Volvo.
Prediction ability for PLS.

Speaker 2   Júlia Volaufová and Lynn R LaMotte, Louisiana State University Health Sciences Center.
Variable selection issues in generalized linear models.

Speaker 3   Antti Liski and Reijo Sund, National Research and Development Centre for Welfare and Health, Helsinki.
A generalized propensity score approach to comparing the costs of health care Episodes.

Speaker 4   Hukum Chandra, and Ray Chambers, University of Southampton.
Small area estimation with skewed data.

Speaker 5   Eric Iksoon Im, College of Business and Economics, Hawaii.
Non-normality of significance test statistic in adaptive regression model.

Contributed Session #5, **14/6, 15.45 – 17.25**
Chair: David A. Harville, IBM Thomas J. Watson, Research Center.
Room: 2247

Speaker 1   <u>Kateryna Mishchenko,</u> Mälardalen University, Lars Rönnegård, Örjan Carlborg and
            Sverker Holmgren, Uppsala Uiversity
            Numerical methods for the REML method in genetic analysis of complex traits

Speaker 2   Tõnu Kollo, <u>Anu Roos</u>, University of Tartu, and Dietrich von Rosen, SLU.
            Elliptical K-N distributions.

Speaker 3   Nicklas Korsell, University of Uppsala.
            A note on the inertia of sum--of--squares matrices in linear models.

Speaker 4   Kristi Kuljus, University of Uppsala
            The diagonal elements of a projection matrix

Speaker 5

Contributed Session #6, **16/6, 10.30 – 12.10**
Chair: Yousef Saad, University of Minnesota
Room: 2247

Speaker 1   <u>Tomasz Szulc,</u> Adam Mickiewich University, Poznan, and Ludwig Elsner,
            University of Bielefeld.
            Criteria for block P-property.

Speaker 2   Lennart Bondesson, University of Umeå, and <u>Imbi Traat</u>, University of Tartu.
            Eigenvalues and eigenvectors of a special nonsymmetric matrix.

Speaker 3   Lynn R. LaMotte, Louisiana State University Health Sciences Center.
            *Linear algebra simplifies derivation of K. Pearson's chi-squared statistic for
            frequency distributions.*

Speaker 4   <u>Stephen Haslett</u>, Massey University, and John Haslett, Trinity College.
            *Equivalence of BLUEs and of BLUPs and the role of stochastic
            constraints*

Speaker 5   <u>Tatjana Nahtman</u>, Tartu University; Karolinska Institutet, and
            Dietrich von Rosen, SLU
            Shift invariant permutations in linear random factor models

Contributed Session #7, **16/6, 10.30 – 12.10**
Chair: Åke Björck, University of Linköping
Room: 2446

Speaker 1   Torsten Söderström, Uppsala University.
Extending the Frisch scheme for dynamic errors-in-variables problems to correlated output noise.

Speaker 2   Edward J. Godolphin, Royal Holloway University of London.
An invariance property of the Fisher information matrix for time series models.

Speaker 3   Gupta, A. K., Bowling Green State University,
Kollo, T. and Selart, A., University of Tartu
On the joint distribution of a linear and a quadratic form in skew normal variables.

Speaker 4   Sanjay Chaudhuri, National University of Singapore, and Michael D. Perlman, University of Washington.
Testing equality of multivariate normal populations with recursive graphical Markov Structure.

Speaker 5   Jaakko Nevalainen, University of Tampere, Denis Larocque, HEC Montréal and Hannu Oja, University of Tampere.
Multivariate sign test and spatial median for clustered data.

Contributed Session #8, **17/6, 10.30 – 12.10**
Chair: Theodore Anderson, Stanford University
Room: 2247

Speaker 1   Solomon W. Harrar, South Dakota State University, Eugene Seneta, University of Sydney, and Arjun K. Gupta, Bowling Green State University.
Duality between matrix variate t and matrix variate V.G. distributions.

Speaker 2   Kajsa Ljungberg and Sverker Holmgren, University of Uppsala
Efficient evaluation of the residual sum of squares for quantitative trait locus mapping in the case of complete marker genotype information

Speaker 3   Arne Bathke, University of Kentucky, and Solomon Harrar, South Dakota State University.
Nonparametric methods in multivariate factorial designs.

Speaker 4   Nils Lehmann, University of Duisburg-Essen
Principal components selection based on random matrix theory

Speaker 5