九州大学学術情報リポジトリ Kyushu University Institutional Repository

[042]Bulletin of informatics and cybernetics

https://hdl.handle.net/2324/25908

出版情報:Bulletin of informatics and cybernetics. 42, 2010-12. Research Association of Statistical Sciences バージョン: 権利関係:

BULLETIN of INFORMATICS AND CYBERNETICS

RESEARCH ASSOCIATION OF STATISTICAL SCIENCES

Contents

	PAGE
Statistical Study of the Chinese Stock Market	1
Note on the Effect of a Permutation in Maxminimization by a Sequence of Functions	15
Selection of ARX Models Estimated by the Penalized Weighted Least Squares Method Pan QIN and Ryuei NISHII	35
Variable Selection for Support Vector Machines Using the GBIC of the Kernel Logistic Regression	45
Hyper-Parameter Selection in Bayesian Structural Equation Models	55
Modeling Transition Probabilities and Duration Time for Event History Data	71

Vol.42, December, 2010

++++

BULLETIN OF INFORMATICS AND CYBERNETICS

EDITOR-IN-CHIEF

Yoshihiko MAESONO

EDITORIAL BOARD

Kazuo ANRAKU Hideo HIROSE Yasuo KAWAHARA Sadanori KONISHI Mitsuhiro NAKAO Shingo SHIRAHATA Michiko WATANABE Setsuo ARIKAWASachio HIROKAWAKoichi INADASeiichi IWAMOTOHidefumi KAWASAKIGenshiro KITAGAWAMasami KURANOSatoru MIYANORyuei NISHIIToshio SAKATAMasayuki TAKEDAMasayuki UCHIDATakashi YANAGAWAMasami YASUDA

Editorial Assistants

Shuichi INOKUCHI, Hiroki MASUDA

Founder and Past Editor: Past Editors: Tosio KITAGAWA Setsuo ARIKAWA Takashi YANAGAWA Sadanori KONISHI

RESEARCH ASSOCIATION OF STATISTICAL SCIENCES Faculty of Mathematics Kyushu University 744 Motooka, Nishi-Ku Fukuoka 819-0395 Japan email : bic@math.kyushu-u.ac.jp

RESEARCH ASSOCIATION OF STATISTICAL SCIENCES

Research Association of Statistical Sciences has been established in February 1941 by Professor Tosio Kitagawa (1909.10.3–1993.3.13), collaborated with about one hundred mathematical and statistical scientists in Japan. Its general objects were to promote and to extend mathematical and statistical methods for studying phenomena in social and natural sciences. The Association launched the Bulletin of Mathematical Statistics, the first international journal of statistics published in Japan, in 1941, and has published 19 volumes of the Bulletin during the period of 1941 and 1981. Main topics discussed in the earlier papers were sample survey, sampling inspection, design of experiments and statistical quality control, and those topics were extended to modern statistical inference, control theory, mathematical programming, cybernetics, data analysis, and informatics in later period. The importance was emerged of strengthening its activities in Information Science and Computer Science, and the Association changed the name of the Bulletin to the Bulletin of Informatics and Cybernetics in 1982(Vol. 20, No. $1 \sim 2$). Now the Bulletin published papers covering the wide range of topics in Information Science, Statistical Science, and Computer Science. Original papers, and authoritative expository or review articles, will be accepted for publication in the Bulletin of Informatics and Cybernetics if judged consistent with the general objects via refereeing process.

INFORMATION FOR CONTRIBUTORS

- Manuscripts (pdf file) should be sent to the Editor-in-Chief Yoshihiko Maesono Faculty of Mathematics Kyushu University 744 Motooka, Nishi-Ku Fukuoka 819-0395 Japan. E-mail: maesono@math.kyushu-u.ac.jp
- 2. All papers are refereed.
- 3. Manuscripts should be submitted in English. It is understood that their contents are unpublished and are not being submitted for publication elsewhere.
- 4. When accepted for the publication the final manuscripts should be written in IAT_EX using BIC style class file, which can be obtained from internet. Files are available from http://bic.math.kyushu-u.ac.jp/
- 5. Figures and tables should be printable together with the LATEX text as a LATEX output.
- 6. Authors should always keep a fully up-to-date version of the LATEX text.
- 7. Page proofs will be sent to authors. No new material may be inserted in the text at the time of proofreading, except where advance permission has been obtained for the Editor.
- 8. The author is requested to pay for 100 copies of the reprint as page charges.