

TIMETABLE

Time	Function	Venue
16th August 2001 Thursday		
18:30 – 21:00	Reception and Registration	SCR, KKL Building ¹
17th August 2001 Friday		
08:00	Registration ⁴	Foyer of RHT ²
09:00 – 09:30	Opening Ceremony	RHT ²
09:30 – 10:30	Keynote Address	RHT ²
10:30 – 11:00	Coffee Break	Open Area of MW Complex ³
11:00 – 12:30	Parallel Sessions	Various
12:30 – 14:00	Lunch	Lok Yew Hall
13:00 – 14:00	ICSA Members Meeting	Rm 167, Main Building
14:00 – 15:30	Parallel Sessions	Various
15:30 – 15:45	Coffee Break	Open Area of MW Complex ³
15:45 – 17:15	Parallel Sessions	Various
17:15 – 18:45	Parallel Sessions	Various
19:30 – 22:30	ICSA Board of Directors Meeting	T4 of MW Complex ³
18th August 2001 Saturday		
08:30	Registration ⁵	Foyer of RHT ²
09:00 – 10:00	Keynote Address	RHT ²
10:00 – 10:30	Coffee Break	Open Area of MW Complex ³
10:30 – 12:00	Parallel Sessions	Various
12:00 – 13:30	Lunch	Lok Yew Hall
12:30 – 13:30	Statistica Sinica Editorial Board Meeting	Rm 167, Main Building
13:30 – 15:00	Parallel Sessions	Various
15:00 – 15:15	Coffee Break	Open Area of MW Complex ³
15:15 – 16:45	Parallel Sessions	Various
16:45 – 18:15	Parallel Sessions	Various
18:15 – 18:45	Buses leave HKU for the Hotel Miramar	
19:30 – 22:30	Conference Dinner	Hotel Miramar
19th August 2001 Sunday		
09:00 – 10:30	Parallel Sessions	Various
10:30 – 10:45	Coffee Break	Open Area of MW Complex ³
10:45 – 12:15	Parallel Sessions	Various

Notes

1. SCR, KKL Building: Senior Common Room, 14th Floor, K.K. Leung Building
2. RHT: Rayson Huang Theatre
3. MW Complex: Meng Wah Complex
4. Registration Desk will be moved to Open Area, 1/F, M.W. Complex after 10:30 a.m. on 17 August
5. Registration Desk will be moved to Open Area, 1/F, M.W. Complex after 10:00 a.m. on 18 August

SCIENTIFIC PROGRAMME – LOCATION OF SESSIONS

Friday 17 August								
	Parallel Session I T3	Parallel Session II T4	Parallel Session III T5	Parallel Session IV T6	Parallel Session V T7	Parallel Session VI S322	Parallel Session VII S324	Parallel Session VIII S325
9:30 – 10:30	Keynote Address – Rayson Huang Theatre							
10:30 – 11:00	Coffee Break							
11:00 – 12:30	Official Statistics Session 1	Nonlinear Time Series I Session 2	Recent Advances in Non-parametric Modelling Session 3	Bayesian Statistics Session 4	Statistical Inference I Session 5	Biostatistics I Session 6	Regression Models I Session 7	Applied Probability I Session 8
12:30 – 14:00	Lunch							
14:00 – 15:30	Experiments for Factor Screening & Optimization Session 9	Software Applications in Statistics Session 10	Applied Time Series Analysis Session 11	Semiparametric Modelling & Methods Session 12	Statistics in Finance I Session 13	Lifetime Data Analysis I Session 14	Multivariate Methods Session 15	Statistics in Epidemiology Session 16
15:30 – 15:45	Coffee Break							
15:45 – 17:15	Econometrics I Session 17	Applied Probability II Session 18	Reliability Session 19	Biostatistics II Session 20	Statistical Inference II Session 21	Statistical Genetics I Session 22	Bayesian Methods Session 23	
17:15 – 18:45	Actuarial Science I Session 25	Statistics in Finance II Session 26	Design of Experiments Session 27	Time Series I Session 28	Clinical Trials I Session 29	Statistical Computing Session 30	Mixed Effect Models I Session 31	Ranked Set Sampling Session 32

Saturday 18 August								
	Parallel Session I T3	Parallel Session II T4	Parallel Session III T5	Parallel Session IV T6	Parallel Session V T7	Parallel Session VI S322	Parallel Session VII S324	Parallel Session VIII S325
9:00 – 10:00	Keynote Address – Rayson Huang Theatre							
10:00 – 10:30	Coffee Break							
10:30 – 12:00	Mixed Effect Models II Session 33	Time Series II Session 34	Statistical Methods in Epidemiological Studies Session 35	Applied Probability & Stochastic Modelling Session 36	Statistical Inference III Session 37	Data Mining Session 38	Semiparametric Models Session 39	Resampling Methods Session 40
12:00 – 13:30	Lunch							
13:30 – 15:00	Risk Management Session 41	Sequential Designs with Applications Session 42	Asymptotics in Regression Analysis Session 43	Ecological & Environmental Statistics Session 44	Nonlinear Time Series II Session 45	Clinical Trials II Session 46	Monte Carlo Methods Session 47	Statistics in Engineering Sciences Session 48
15:00 – 15:15	Coffee Break							
15:15 – 16:45	Time Series III Session 49	General Statistics Session 50	Quasi-Monte Carlo Methods Session 51	Latent Variables Model Session 52	Human Genetics Session 53	Applied Probability III Session 54	Lifetime Data Analysis II Session 55	
16:45 – 18:15	Time Series IV Session 57	Structural Equation Models Session 58	Design of Experiments Session 59	Spatial Statistics Session 60	Regression Models II Session 61	Applied Probability IV Session 62	Statistics in Society Session 63	

Sunday 19 August								
	Parallel Session I T3	Parallel Session II T4	Parallel Session III T5	Parallel Session IV T6	Parallel Session V T7	Parallel Session VI S322	Parallel Session VII S324	Parallel Session VIII S325
9:00 – 10:30	Inverse Bayes Method Session 65	Statistical Genetics II Session 66	Survey Sampling I Session 67	Change-point Problems & Applications Session 68	Time Series V Session 69	Biostatistics III Session 70	Actuarial Science II Session 71	
10:30 – 10:45	Coffee Break							
10:45 – 12:15	Spatial Statistics Session 73	Econometrics II Session 74	Survey Sampling II Session 75	Statistics in Physical Sciences Session 76	Generalized Linear Models Session 77	Lifetime Data Analysis III Session 78		

**SCIENTIFIC
PROGRAMME**

SCIENTIFIC PROGRAMME – Friday 17 August Morning

Friday 17 August: 09:30 – 10:30

Keynote Address

RHT

Chair: Chao Agnes Hsiung*Hidden Markov Models: Theory, Applications and Implementation***Tze Leung Lai**

Friday 17 August: 11:00 – 12:30

Session 1: Official Statistics

T3

Chair: Fred Ho11:00 – 11:20 *Several Key Areas of China's Official Statistics*Jianwu Wen11:20 – 11:40 *Development of the Pan-statistical Industry in Taiwan*Duan Wei11:40 – 12:00 *The Operation of Official Statistical System of Macao SAR*Teresa Iun-Lei Mok12:00 – 12:20 *Hong Kong's Subscription to the Special Data Dissemination Standard of the IMF*Hing-Wang Fung**Session 2: Nonlinear Time Series I**

T4

*(Co-sponsored by the Institute of Mathematical Statistics)***Chair: Howell Tong**11:00 – 11:30 *Semiparametric Reduced-rank Regression*K.S. Chan11:30 – 12:00 *Semiparametric Estimation and Model Specification Testing in Nonlinear Econometric Models*Jiti Gao12:00 – 12:30 *Modelling Spatio-temporal Data*Qiwei Yao

Friday 17 August: 11:00 – 12:30 (Cont'd)

- Session 3: Recent Advances in Nonparametric Modelling** T5
(Co-sponsored by the Institute of Mathematical Statistics)
Chair: Jianqing Fan
- 11:00 – 11:30 *Nonparametric Seasonal Time Series Models*
Zongwu Cai
- 11:30 – 12:00 *Goodness-of-fit Tests for Parametric Regression Models*
 Jianqing Fan and Li-Shan Huang
- 12:00 – 12:30 *Nonparametric ML-estimation for Nonstationary Time Series*
Wolfgang Polonik
- Session 4: Bayesian Statistics** T6
(Co-sponsored by the Institute of Mathematical Statistics)
Chair: David A. van Dyk
- 11:00 – 11:30 *Sampling Schemes and Incompatibility in Marginal Gibbs Samplers*
David A. van Dyk
- 11:30 – 12:00 *Bayesian Approaches in Nonparametric Estimation Problems*
Linda Zhao
- 12:00 – 12:30 *Hierarchical Spectral and Spatial Modeling for the Chandra X-ray Observatory*
David A. van Dyk, Vinay L. Kashyap and Aneta Siemiginowka
- Session 5: Statistical Inference I** T7
Chair: Siu Hung Cheung
- 11:00 – 11:30 *Weighted Greenwood Test for the Gamma Distribution Against Skewed Alternatives*
Ling Chen
- 11:30 – 12:00 *Statistical Inference in Criterion-referenced Testing*
Xizhen Chen
- 12:00 – 12:30 *On Simes' Test and its Extension*
Susan Xuemei Li

Friday 17 August: 11:00 – 12:30 (Cont'd)

- Session 6: Biostatistics I** S322
Chair: Jennifer S.K. Chan
- 11:00 – 11:30 *Asymptotic Properties of the Survival Function Estimate for Truncated and Censored Dependent Data*
Qing-Ping Chen
- 11:30 – 12:00 *A Note on Confidence Interval Estimation in Population Attributable Risk for a Case-control Study*
Po-Huang Chyou
- 12:00 – 12:30 *The Prediction of the Survival Time of Hepatectomy Patients with Artificial Neural Network Method*
Jia He, Xian-Min He and Zhi-Jian Zhang
- Session 7: Regression Models I** S324
Chair: Stephen M.S. Lee
- 11:00 – 11:30 *Generalized Principal Components Estimators in Deficient Rank Linear Models*
Qing-Ming Gui
- 11:30 – 12:00 *Ridge Type-generalized Inverse Regression Estimator in Linear Regression Model*
Jian-Feng Guo
- 12:00 – 12:30 *Unbiased Estimation of the MSE Matrices of Improved Estimators in Linear Regression*
Alan Tze Kin Wan, Anoop Chaturvedi and Guohua Zou
- Session 8: Applied Probability I** S325
Chair: Henghsiu Tsai
- 11:00 – 11:30 *Repairable Consecutive-k-out-of-n: F(G) System*
Yeh Lam
- 11:30 – 12:00 *Some Problems on Finite Markov Chains*
Guoneng Xiao
- 12:00 – 12:30 *FFT Histogram*
Jishou Ruan

SCIENTIFIC PROGRAMME – *Friday 17 August Afternoon*

Friday 17 August: 14:00 – 15:30

Session 9:	Experiments for Factor Screening and Optimization <i>(Co-sponsored by the Institute of Mathematical Statistics)</i> Chair: Lixing Zhu	T3
14:00 – 14:30	<i>Factor Screening and Response Surface Exploration</i> <u>Shao-Wei Cheng</u>	
14:30 – 15:00	<i>Idle Column Method: Construction, Properties and Comparisons</i> <u>Longcheen Huwang</u>	
15:00 – 15:30	<i>Generalized Minimum Aberration for Fractional Factorial Designs</i> <u>Boxin Tang</u>	
Session 10:	Software Applications in Statistics Chair: Wai Sum Chan	T4
14:00 – 14:30	<i>Enterprise Guide: A New Tool for Information Delivery</i> <u>C.S. Lo</u>	
14:30 – 15:00	<i>Estimation of Binomial and Poisson Parameters When the Rate of Occurrence is Close to 0</i> Ling-Yau Chan, <u>Kai Wang Ng</u> and Dennis K.J. Lin	
15:00 – 15:30	<i>How to Build Best Performance into SAS Applications – Efficiency Techniques and Good Programming Style Issues</i> <u>Snow Fu</u>	
Session 11:	Applied Time Series Analysis Chair: Hong-zhi An	T5
14:00 – 14:30	<i>Recent Progress of Risk Management in China</i> <u>Bing Cheng</u>	
14:30 – 15:00	<i>Projection Pursuit Learning Network and Wavelet Neural Network for Non-linear Time Series Modelling and Forecasting</i> <u>Zheng Tian</u> , Xue Wang and Meipin Xie	
15:00 – 15:30	<i>Advances in Time Series Analysis with Applications in Mechanical Engineering</i> <u>Jianping Xuan</u>	

Friday 17 August: 14:00 – 15:30 (Cont'd)
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- Session 12: Semiparametric Modelling and Methods** T6
Chair: Yi-Ching Yao
- 14:00 – 14:30 *Cox Regression in Cohort Studies with Validation Sampling*
Yi-Hau Chen
- 14:30 – 15:00 *A Semiparametric Model for Linkage Analysis of Dichotomous Traits
 When Information on a Related Quantitative Variable is Available*
Jian Huang
- 15:00 – 15:30 *Matched Case-control Data Analysis with Non-ignorably Missing
 Covariates*
Myunghee Cho Paik
- Session 13: Statistics in Finance I** T7
Chair: Heung Wong
- 14:00 – 14:30 *Computing VaR via Nonlinear AR Models with Heavy Tailed Innovations*
Meihui Guo and Ling-Fung Li
- 14:30 – 15:00 *Efficient Valuation of American Lookback Options*
Tze Leung Lai and Tiong Wee Lim
- Session 14: Lifetime Data Analysis I** S322
Chair: Eddy K.F. Lam
- 14:00 – 14:30 *On the Estimation of Order Restricted Location Parameters of Two
 Exponential Distributions Under Multiple Type-II Censoring*
He-Liang Fei and Yi-Ke Shen
- 14:30 – 15:00 *Covariate Measurement Errors in Frailty Models for Clustered Survival Data*
Yi Li and Xihong Lin
- 15:00 – 15:30 *A Kullback-Leibler Empirical Likelihood Inference for Censored Data*
Jian Shi and Tai-Shing Lau
- Session 15: Multivariate Methods** S324
Chair: Kai Tai Fang
- 14:00 – 14:30 *The Noncentral Wishart Distribution and Related Distribution*
Kaicun Li
- 14:30 – 15:00 *Sensitivity Analysis in Multivariate Methods: More About the Relationship
 Between the Influence Function and Local Influence Approaches*
Yutaka Tanaka and Fanghong Zhang
- 15:00 – 15:30 *Stabilized Bandwidth Selectors in Multivariate Kernel Density Estimation*
Tiee-Jian Wu, Y.-K. Teng and M.-H. Tsai

Friday 17 August: 14:00 – 15:30 (Cont'd)
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- Session 16: Statistics in Epidemiology** S325
Chair: Paul S.F. Yip
- 14:00 – 14:30 *A Statistical Inference for Population Effectiveness of Vaccination in a Heterogeneous Mixing Population*
Qi-Zhi Chen, Paul S.F. Yip and Richard Huggins
- 14:30 – 15:00 *Capturing Invariant Trend in Age-period-cohort Analysis*
Wenjiang J. Fu and Thomas E. Rohan
- 15:00 – 15:30 *The Study of the Comprehensive Evaluation Method on Reproductive Health*
Bing-Hua Su, Jia He, Er-Sheng Gao and Chao-Hua Lou

Friday 17 August: 15:45 – 17:15

- Session 17: Econometrics I** T3
Chair: Y.K. Tse
- 15:45 – 16:15 *Semiparametric Estimation of Heteroscedastic Binary Choice Sample Selection Models Under Symmetry*
Songnian Chen
- 16:15 – 16:45 *Principal Components and the Long Run*
Xiaohong Chen, Lars Peter Hansen and José A. Scheinkman
- 16:45 – 17:15 *Evaluation of Out-of-sample Probability Density Forecasts with Applications to S&P 500 Stock Prices*
Yongmiao Hong
- Session 18: Applied Probability II** T4
Chair: Louis Chen
- 15:45 – 16:15 *Probability Models in DNA Sequence Analysis*
Ming-Ying Leung
- 16:15 – 16:45 *Non-uniform Berry-Esseen Bounds for General Nonlinear Statistics*
Qi-Man Shao
- 16:45 – 17:15 *An Overview on the Fundamental Theorem of Asset Pricing*
Jia-An Yan

Friday 17 August: 15:45 – 17:15 (Cont'd)

- Session 19: Reliability** T5
Chair: Guoying Li
 15:45 – 16:15 *The Lower Confidence Limits of Reliability and Conditional Reliability for Weibull Distribution in the Life Tests with Fixed Stopping Time*
 Jiading Chen, Xiangzhong Fang, Tao Wang and Zhongpeng Wei
 16:15 – 16:45 *System Reliability Evaluation Based on Multi-source of Components Information*
 Guoying Li and Dan Yu
 16:45 – 17:15 *Analysis of Weibull Data with Only One Failure in the Context of Historical Data*
 Xiao-Long Pu and Yang Wang
- Session 20: Biostatistics II** T6
Chair: I-Shou Chang
 15:45 – 16:15 *Genome-wide Linkage Analysis of Qualitative and Quantitative Traits Using Markers for Sib-pairs*
 I-Shou Chang, Miao-Ying Chen, Chin-Fu Hsiao and Chao A. Hsiung
 16:15 – 16:45 *On Sample Size Determination in Evaluation of Bridging Evidence for Pharmaceutical Products*
 Jen-Pei Liu and Hueymiin Hsueh
 16:45 – 17:15 *Testing Independence for Bivariate Current Status Data*
 Weijing Wang
- Session 21: Statistical Inference II** T7
Chair: Bartholomew P.K. Leung
 15:45 – 16:15 *Strong Limit Theorems for U-statistics Generated by a Segment of a Sample*
 Zhengyan Lin
 16:15 – 16:45 *Generalized Score Test of Ordered Group Effect for Correlated Data*
 Annie Qu
 16:45 – 17:15 *Nonparametric Estimation for Spectral Density with Amplitude Modulation and its Application to Detection of Outliers*
 Jiancheng Jiang and Y.V. Hui
- Session 22: Statistical Genetics I** S322
Chair: Faming Liang
 15:45 – 16:15 *Efficiency Robust Methods in Statistical Genetics*
 Joseph L. Gastwirth
 16:15 – 16:45 *Fine-scale Mapping with Incomplete Initial Association*
 Jianping Dong, Renfang Jiang, Dai Wang and Fengzhu Sun
 16:45 – 17:15 *An Estimation of Genetic Distance and Cluster Analysis Applied to Breeding Hybrid Rice*
 Jing-Bo Wang

Friday 17 August: 15:45 – 17:15 (Cont'd)
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- Session 23: Bayesian Methods** S324
Chair: Boris S.T. Choy
 15:45 – 16:15 *A Bayesian Conjoint Analysis Incorporating Self-explicated Data Measured with Uncertainty*
Duncan K.H. Fong
 16:15 – 16:45 *Hierarchical Gaussian Process Mixture Models*
J.Q. Shi, R. Murray-Smith and D.M. Titterington

Friday 17 August: 17:15 – 18:45

- Session 25: Actuarial Science I** T3
Chair: Hailiang Yang
 17:15 – 17:45 *Actuarial Assessment of Damages in Personal Injury Litigation: The Hong Kong Position and the Comparative International Aspects*
Wai Sum Chan and Felix W.H. Chan
 17:45 – 18:15 *Ruin Under Interest Force and Proportional Reinsurance*
Lihu Huang
 18:15 – 18:45 *Bayesian Risk Measures for Derivatives via Random Esscher Transform*
Tak Kuen Siu, Howell Tong and Hailiang Yang
- Session 26: Statistics in Finance II** T4
Chair: Kin Lam
 17:15 – 17:45 *The Dynamics of Implied Volatilities: A Common Principal Component Approach*
Wolfgang Härdle
 17:45 – 18:15 *Measurements of Correlation Between Random Vectors and its Applications to Stock Market*
Yaoting Zhang and Shiwu Zhu
- Session 27: Design of Experiments** T5
Chair: Zhidong Bai
 17:15 – 17:45 *Optimal Designs for Estimating a Function*
Shenghua Kelly Fan and Kathryn Chaloner
 17:45 – 18:15 *Characterization of Minimum Generalized Aberration of Non-Regular Designs in Terms of their Complementary Designs*
Hong Qin and Kai-Tai Fang

Friday 17 August: 17:15 – 18:45 (Cont'd)

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| Session 28: | Time Series I
Chair: Cathy W.S. Chen
17:15 – 17:45 <i>The Models of Time Series Aggregates</i>
<u>Erin Hodgess, Susanna Wei and William W.S. Wei</u>
17:45 – 18:15 <i>Asymptotic Theory for Nonparametric Entropy Measures of Serial Dependence</i>
<u>Yongmiao Hong and Halbert White</u>
18:15 – 18:45 <i>Mixture Type Time Series Models</i>
<u>Chun Shan Wong</u> | T6 |
| Session 29: | Clinical Trials I
Chair: May C.M. Wong
17:15 – 17:45 <i>Planning and Design Issues for the Early Detection of Disease</i>
<u>Ping Hu</u>
17:45 – 18:15 <i>On Choice of Endpoints for Testing Treatment Effects in Longitudinal Clinical Studies</i>
<u>Frank Guanghan Liu</u>
18:15 – 18:45 <i>On the Estimation of the Prevalence of Psychiatric Disorders in Shatin</i>
<u>Tai-Shing Lau and Siu-Ngan Leung</u> | T7 |
| Session 30: | Statistical Computing
Chair: Wai Cheung Ip
17:15 – 17:45 <i>Modeling Techniques in Computer Experiments</i>
<u>Wai-Man Ho</u>
17:45 – 18:15 <i>Building Web Time-Series Forecasting Systems on Stocks with UML</i>
<u>Andy S.Y. Lai</u>
18:15 – 18:45 <i>Analysis and Improvement of Quasi-regression</i>
<u>Lu Lin, Runchu Zhang and Guijun Yang</u> | S322 |
| Session 31: | Mixed Effect Models I
Chair: Zongwu Cai
17:15 – 17:45 <i>Generalized Non-parametric Mixed Effects Model</i>
<u>Yuedong Wang and Peter Karcher</u>
17:45 – 18:15 <i>Local Polynomial Mixed-effects Models for Longitudinal Data</i>
<u>Hulin Wu and Jin-Ting Zhang</u> | S324 |

Friday 17 August: 17:15 – 18:45 (Cont'd)
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Session 32: Ranked Set Sampling S325

Chair: Chi-Ming Luk

17:15 – 17:45 *Ranked Set Sampling with Unequal Samples*

Dinesh S. Bhoj

17:45 – 18:15 *Ranked Set Sampling in the Presence of Censored Data*

Philip L.H. Yu and Cannes Y.C. Tam

SCIENTIFIC PROGRAMME – Saturday 18 August Morning

<p>Saturday 18 August: 09:00 – 10:00</p>
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Keynote Address

RHT

Chair: Howell Tong

Nonparametric Estimation of Component Distributions in a Multivariate Mixture

Peter Hall

<p>Saturday 18 August: 10:30 – 12:00</p>
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Session 33: Mixed Effect Models II

T3

(Co-sponsored by the Institute of Mathematical Statistics)

Chair: Jiming Jiang

10:30 – 11:00 *Robust Estimation in Generalized Linear Mixed Models*

Jiming Jiang and Weihong Zhang

11:00 – 11:30 *Estimation of U.S. State Level Health Characteristics from the U.S. National Health Interview Survey: An Empirical Best Prediction Approach*

Partha Lahiri, Shu-Mei Wan and Chien-Hua Wu

11:30 – 12:00 *Influence Diagnostics in Generalized Linear Mixed Models*

Liming Xiang, Andy H. Lee and Siu-Keung Tse

Session 34: Time Series II

T4

(Co-sponsored by the Institute of Mathematical Statistics)

Chair: George Tiao

10:30 – 11:00 *Time-dependent Diffusion Models for Term Structure Dynamics and the Stock Price Volatility*

Jianqing Fan, Jiancheng Jiang, Chunming Zhang and Zhenwei Zhou

11:00 – 11:30 *Some Results on Cointegration with Random Coefficients in the Error Correction Form : Estimation and Testing*

Pak-Wing Fong and Wai-Keung Li

11:30 – 12:30 *Generalized Continuous Threshold Autoregression*

Samuel P. Wong

Saturday 18 August: 10:30 – 12:00 (Cont'd)
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| Session 35: | Statistical Methods in Epidemiological Studies | T5 |
| | Chair: Zhi Geng | |
| 10:30 – 11:00 | <i>An Amending Method for Multi-dimensional Time Series with Heavy Missing Data and its Application in Environment Monitoring</i>
<u>Ying-Dong Zheng and Ji-Qian Fang</u> | |
| 11:00 – 11:30 | <i>Confounding and Collapsibility Based on Partial Knowledge of Causal Diagrams</i>
<u>Zhi Geng and Guangwei Li</u> | |
| 11:30 – 12:00 | <i>Identification of Parameters in Two Way Contingency Tables with Nonignorable Nonresponse</i>
<u>Wenqing Ma and Yonghua Hu</u> | |
| Session 36: | Applied Probability and Stochastic Modelling | T6 |
| | Chair: Wen-Jang Huang | |
| 10:30 – 11:00 | <i>Thinning of Renewal Processes</i>
<u>Wen-Jang Huang</u> | |
| 11:00 – 11:30 | <i>Some Results on Inference for a Piecewise-Monotone Intensity of a Poisson Process</i>
<u>Mei-Mei Zen</u> | |
| 11:30 – 12:00 | <i>Multidimensional Markov Renewal Theory, Ladder Variables and First Passage Problems for Markov Random Walks</i>
<u>Cheng-Der Fuh and Tze Leung Lai</u> | |
| Session 37: | Statistical Inference III | T7 |
| | Chair: Sik Yum Lee | |
| 10:30 – 11:00 | <i>Estimation of the Scale Parameter for Logistic Sensitivity Distribution</i>
<u>Yubin Tian, Guoying Li and Jie Yang</u> | |
| 11:00 – 11:30 | <i>Finite Sample Calibration for Empirical Likelihood Ratio</i>
<u>Min Tsao</u> | |
| 11:30 – 12:00 | <i>Statistical Depth Functions and Related Estimators</i>
<u>Yijun Zuo</u> | |
| Session 38: | Data Mining | S322 |
| | Chair: Philip L.H. Yu | |
| 10:30 – 11:00 | <i>A New Algorithm for Logistic Regression Trees</i>
<u>Kin-Yee Chan</u> | |
| 11:00 – 11:30 | <i>Clustering Under Contiguity Constraints: Penalized K-Means</i>
<u>Zhen Luo</u> | |
| 11:30 – 12:00 | <i>Tree-based Classification of Tumor Tissues with Microarray Data</i>
<u>Heping Zhang</u> | |

Saturday 18 August: 10:30 – 12:00 (Cont'd)
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- Session 39: Semiparametric Models** S324
Chair: Qiwei Yao
- 10:30 – 11:00 *Inference for the Odds-Rate Model*
Bee Leng Lee
- 11:00 – 11:30 *Regression Analysis for a Semiparametric Model with Panel Data*
Liu-Quan Sun
- 11:30 – 12:00 *Edgeworth Expansion and Bootstrap Approximation of the Random Weighting M -estimates for Semi-parametric Regression Models*
Xuanmin Zhao and Yaning Tang
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- Session 40: Resampling Methods** S325
Chair: Bing-Yi Jing
- 10:30 – 11:00 *Weighted Bootstrap Prepivoting*
Stephen M.S. Lee and G. Alastair Young
- 11:00 – 11:30 *A New Imputation Method for Missing Data and its Applications*
Guohua Zou, Yingfu Li and Shiyong Feng

SCIENTIFIC PROGRAMME – *Saturday 18 August Afternoon*

Saturday 18 August: 13:30 – 15:00

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| Session 41: | Risk Management | T3 |
| | Chair: Ngai Hang Chan | |
| 13:30 – 13:50 | <i>Multivariate Long Memory Stochastic Volatility</i>
N.H. Chan and <u>Giovanni Petris</u> | |
| 13:50 – 14:10 | <i>Modeling the U.S. Short-term Interest Rate by Mixture Autoregressive Processes</i>
Markku Lanne and <u>Pentti Saikkonen</u> | |
| 14:10 – 14:30 | <i>Physical Delivery versus Cash Settlement: An Empirical Study on the Feeder Cattle Contract</i>
Donald Lien and <u>Y.K. Tse</u> | |
| 14:30 – 14:50 | <i>Pro-active Risk Management for the Hong Kong Banking Industry</i>
<u>Andy K. So</u> | |
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| Session 42: | Sequential Designs with Applications | T4 |
| | Chair: Weng Kee Wong | |
| 13:30 – 14:00 | <i>The k-time Look-ahead Rule</i>
<u>Thomas S. Ferguson</u> | |
| 14:00 – 14:30 | <i>Group Sequential Methods and Adaptive Choice Between Superiority and Non-inferiority Trials</i>
Tze Leung Lai, <u>Mei-Chiung Shih</u> and Guangrui Zhu | |
| 14:30 – 15:00 | <i>Adaptive Designs in Clinical Trials</i>
<u>Gordon Kuang-Kuo Lan</u> | |
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| Session 43: | Asymptotics in Regression Analysis | T5 |
| | Chair: Lincheng Zhao | |
| 13:30 – 14:00 | <i>Testing for Additivity with B-splines in Nonparametric Regression</i>
<u>Hengjian Cui</u> , Xuming He and Li Liu | |
| 14:00 – 14:30 | <i>The Rate of Convergence for the Least Squares Estimator in Nonlinear Regression Model</i>
<u>Shu-He Hu</u> | |
| 14:30 – 15:00 | <i>Strong Consistency of M-estimates in Linear Models</i>
<u>Lincheng Zhao</u> | |

Saturday 18 August: 13:30 – 15:00 (Cont'd)

- Session 44: Ecological and Environmental Statistics** T6
Chair: Anne Chao
- 13:30 – 14:00 *Air Pollution Effects on Daily Clinic Visits for Lower Respiratory Illness*
Jing-Shiang Hwang and Chang-Chuan Chan
- 14:00 – 14:30 *Inference of Population Size for Capture-recapture Models via Gibbs Sampling*
Shen-Ming Lee, Wen-Han Hwang and Li-Hui Huang
- 14:30 – 15:00 *Robust Design and the Use of Auxiliary Variables in Estimating Population Size for an Open Model*
Paul S.F. Yip
- Session 45: Nonlinear Time Series II** T7
Chair: Chor Yiu Sin
- 13:30 – 14:00 *Goodness-of-fit Tests for Stochastic Volatility Models*
Song Xi Chen
- 14:00 – 14:30 *On Estimation of Fractionally Integrated ARMA-GARCH Models*
Cathy W.S. Chen and Ming-Tsung Liu
- 14:30 – 15:00 *Posterior Mode Estimation and Likelihood Inference for Nonlinear and Non-Gaussian State Space Models*
Mike K.P. So
- Session 46: Clinical Trials II** S322
Chair: Jiading Chen
- 13:30 – 14:00 *Generalized Pólya Urn Model with Applications to Adaptive Designs in Clinical Trials*
Zhidong Bai
- 14:00 – 14:30 *Optimal Design in the Clinical Trials with General Urn Models*
Guijing Chen, Yuming Chen, Z.D. Bai and F.F. Hu
- 14:30 – 15:00 *Optimal Adaptive Designs for Clinical Trials*
Feifang Hu
- Session 47: Monte Carlo Methods** S324
Chair: Koon Shing Kwong
- 13:30 – 14:00 *Importance Sampling of Large Deviation Probabilities with Applications in Sequential Hypothesis Tests and Change-point Detection*
Hock Peng Chan and Tze Leung Lai
- 14:00 – 14:30 *Dynamic Importance Sampling in Monte Carlo Computation*
Faming Liang
- 14:30 – 15:00 *An Algorithm of MCMC Method for Solving Algebra Equation*
Zukang Zheng

Saturday 18 August: 13:30 – 15:00 (Cont'd)
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- Session 48: Statistics in Engineering Sciences** S325
Chair: Siu-Keung Tse
- 13:30 – 14:00 *Control Limits for Radiated Emission Testing of the Electronic Technology Equipment*
Mong-Na Lo Huang, Kam-Fai Wong, David Y. Wang and Ken-Hung Lin
- 14:00 – 14:30 *Multistage Quality Control Combining SPC and EPC*
Fugee Tsung
- 14:30 – 15:00 *The Average Absolute Deviation and its Application to Shewhart \bar{X} Control Chart*
Zhaojun Wang

Saturday 18 August: 15:15 – 16:45

- Session 49: Time Series III** T3
Chair: Kung Sik Chan
- 15:15 – 15:45 *Statistical Inference of Diffusion Processes Based on Discrete-time Data*
Henghsiu Tsai
- 15:45 – 16:15 *A Semiparametric Approach to Time Series*
Yingcun Xia
- 16:15 – 16:45 *On Tail Behaviour of Some GARCH Models*
Zhiqiang Zhang
- Session 50: General Statistics** T4
Chair: Xuming He
- 15:15 – 15:45 *Statistical Model Assessment and Model Choice*
Marianthi Markatou and Bruce G. Lindsay
- 15:45 – 16:15 *Comparing the Shapes of Regression Functions*
 Nancy E. Heckman and Ruben H. Zamar
- 16:15 – 16:45 *Bounded Response Regression*
Douglas Simpson

Saturday 18 August: 15:15 – 16:45 (Cont'd)

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| Session 51: | Quasi-Monte Carlo Methods | T5 |
| | Chair: Fred J. Hickernell | |
| 15:15 – 15:45 | <i>Construction of Uniform Designs and Latin Hypercube Designs by Collapsing, Folding and Other Methods</i> | |
| | <u>Kai-Tai Fang</u> | |
| 15:45 – 16:15 | <i>Quasi-Monte Carlo Methods for Integration and Simulation in Statistics Problems</i> | |
| | <u>Fred J. Hickernell</u> | |
| 16:15 – 16:45 | <i>Quasi-Monte Carlo Methods in Computational Finance</i> | |
| | <u>Ken Seng Tan</u> | |
| Session 52: | Latent Variables Model | T6 |
| | Chair: Alan Tze Kin Wan | |
| 15:15 – 15:45 | <i>Generalized Factor Analysis: A Preliminary Result</i> | |
| | <u>Fu-Chang Hu</u> and <u>Shu-Hui Lai</u> | |
| 15:45 – 16:15 | <i>Latent Transition Analysis for Discrete Survival Data: An Adolescence Depression Development Paradigm</i> | |
| | <u>Chih-Chien Yang</u> , <u>Chih-Chiang Yang</u> and <u>Chyi-In Wu</u> | |
| Session 53: | Human Genetics | T7 |
| | Chair: Wing K. Fung | |
| 15:15 – 15:45 | <i>The Analysis of Mixed Stains in Forensic DNA</i> | |
| | <u>Wing K. Fung</u> | |
| 15:45 – 16:15 | <i>Hypothesis Choices in Forensic DNA Statistics</i> | |
| | <u>Anders Stockmarr</u> | |
| 16:15 – 16:45 | <i>Some Problems in Microarray Analysis</i> | |
| | <u>Wing Hung Wong</u> | |
| Session 54: | Applied Probability III | S322 |
| | Chair: Yeh Lam | |
| 15:15 – 15:45 | <i>Structural Properties of Bandit Problems</i> | |
| | <u>Xikui Wang</u> | |
| 15:45 – 16:15 | <i>Second Order Approximations for Some Problems in Optimal Stopping</i> | |
| | <u>Yi-Ching Yao</u> | |
| 16:15 – 16:45 | <i>Rates of Convergence for Empirical Processes of ϕ-mixing Sequences Indexed by a Unbounded Class of Functions</i> | |
| | <u>Dixin Zhang</u> | |

Saturday 18 August: 15:15 – 16:45 (Cont'd)
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- Session 55: Lifetime Data Analysis II** S324
Chair: Ping Shing Chan
- 15:15 – 15:45 *Statistical Analysis of Interval-censored Survival Data*
Tony Jianguo Sun
- 15:45 – 16:15 *Bayesian Statistical Analysis of Progressive Stress Accelerated Life Testing of Log-normal Distributions Under CE Model*
Yin-Cai Tang
- 16:15 – 16:45 *Coincidence and Equivalence of the Tampered Random Variable(TRV), Tampered Failure Rate(TFR) and Cumulative Exposure(CE) Models*
Rong-Hua Wang and He-Liang Fei

Saturday 18 August: 16:45 – 18:15

- Session 57: Time Series IV** T3
Chair: Mike K.P. So
- 16:45 – 17:15 *Selecting among Nested Time Series Models with Unit Roots and Cointegration*
Chor-Yiu Sin
- 17:15 – 17:45 *An Approximate Bayesian Algorithm for Combining Forecasts*
Kim Hung Li, Heung Wong and Marvin Troutt
- 17:45 – 18:15 *Testing Model Adequacy for Dynamic Panel Data with Intercorrelation*
Bo Fu, Wai Keung Li and Wing Kam Fung
- Session 58: Structural Equation Models** T4
Chair: Hing Wang Fung
- 16:45 – 17:15 *Development of Nonlinear Structural Equation Models*
Sik-Yum Lee
- 17:15 – 17:45 *Structural Equation Models for Longitudinal Study on Behavior Change*
Xiaowu Sun
- Session 59: Design of Experiments** T5
Chair: Similey Cheng
- 16:45 – 17:15 *A General Constructing Method of Mixed-level Supersaturated Design with Small Number of Experimental Runs*
Shu Yamada, Dennis K.J. Lin and Michiyo Matsui
- 17:15 – 17:45 *Sequential Design with Foldover Technique*
Tsz Ho Yim and Wai-Man Ho

Saturday 18 August: 16:45 – 18:15 (Cont'd)

- Session 60: Spatial Statistics** T6
Chair: Hong-Tu Zhu
 16:45 – 17:15 *Spatial Local Linear Regression*
 Marc Hallin, Zudi Lu and Lanh Tat Tran
 17:15 – 17:45 *Optimal Interpolation for Spatial Non-Gaussian Variables*
Hao Zhang
- Session 61: Regression Models II** T7
Chair: Jiahua Chen
 16:45 – 17:15 *Robust Design for Multi-response Regression Models*
Rong-Xian Yue
 17:15 – 17:45 *A Study of the Equivalence of the MINQUEs Between a Partitioned Singular Linear Model and its Reduced Singular Linear Models*
Bao-Xue Zhang, Bai-Sen Liu and Yu-Bin Tian
 17:45 – 18:15 *Research on the Some Question About Selection of Independent Variables*
Jing-Xuan Tao
- Session 62: Applied Probability IV** S322
Chair: Jia-An Yan
 16:45 – 17:15 *Instability and Extinction of Single Birth Chains in Random Environment*
YingQiu Li
 17:15 – 17:45 *Applications of Feller-Reuter Semigroup*
Anyue Chen
- Session 63: Statistics in Society** S324
Chair: Tom P.W. Fong
 16:45 – 17:15 *Great Expectations*
Beda Chan
 17:15 – 17:45 *Removal Process Estimation of Population Size for a Population with a Known Sex Ratio*
Liping Liu and Paul S.F. Yip
 17:45 – 18:15 *A Statistical Analysis of a Closed Bidding System – The Case of Certificate of Entitlement in Singapore*
Yiu-Man Chan

SCIENTIFIC PROGRAMME – Sunday 19 August Morning

Sunday 19 August: 09:00 – 10:30

Session 65:	Inverse Bayes Method	T3
	Chair: Kai Wang Ng	
09:00 – 09:30	<i>Some Properties of the Family of Inverted Probability Loss Functions</i> Fred A. Spiring and <u>Bartholomew P.K. Leung</u>	
09:30 – 10:00	<i>Inverse Bayes Formulae Based Methods for Bayesian Computation</i> <u>Ming Tan</u> , <u>Guoliang Tian</u> and Kai Wang Ng	
10:00 – 10:30	<i>IBF Sampler: A Noniterative Sampling Method for Bayesian Computation</i> <u>Ming Tan</u> and <u>Guoliang Tian</u>	
Session 66:	Statistical Genetics II	T4
	Chair: Zhiliang Ying	
09:00 – 09:30	<i>Fine Mapping Disease Genes Using Multiple Tightly Linked Markers</i> <u>Hongyu Zhao</u>	
09:30 – 10:00	<i>Nested Linear Models for Linkage and Candidate-gene Association Analysis: A Unified Approach to Haseman and Elston Procedures</i> <u>Zhaohai Li</u>	
10:00 – 10:30	<i>A Composite Likelihood Ratio Test for Linkage Based on a Semiparametric Normal Copula Model for Quantitative Trait Data</i> <u>Jian Huang</u>	
Session 67:	Survey Sampling I	T5
	Chair: Anthony Y.C. Kuk	
09:00 – 09:30	<i>Using Empirical Likelihood Methods to Obtain Range Restricted Weights in Regression Estimators for Surveys</i> <u>Jiahua Chen</u>	
09:30 – 10:00	<i>Variance Components for Complex Surveys and Their Applications</i> <u>Jun Liu</u>	
10:00 – 10:30	<i>Information Recovery in a Study with Surrogate Endpoints</i> Denis H.Y. Leung and <u>Jing Qin</u>	

Sunday 19 August: 09:00 – 10:30 (Cont'd)

Session 68:	Change-Point Problems and Applications	T6
	Chair: Inchi Hu	
09:00 – 10:00	<i>Change-point Like Problems in Genetics</i> <u>David Siegmund</u>	
10:00 – 10:30	<i>CUSUM Procedure in Hidden Markov Models</i> <u>Cheng-Der Fuh</u>	
Session 69:	Time Series V	T7
	Chair: Sammuel P. Wong	
09:00 – 09:30	<i>Recursive Least Squares Estimator with Combinatorically Exponential Window in Vector Autoregression</i> <u>Hongzhi An</u> and <u>Zhiguo Li</u>	
09:30 – 10:00	<i>Analysing Features of Time Series</i> <u>Gemai Chen</u>	
10:00 – 10:30	<i>On Estimating the Number of the Smallest Eigenvalues</i> <u>Pinyuen Chen</u>	
Session 70:	Biostatistics III	S322
	Chair: Tai Shing Lau	
09:00 – 09:30	<i>A Modified Dunnett and Tamhane Step-up Approach for Establishing Superiority/Equivalence of a New Treatment Compared with k Standard Treatments</i> <u>Koon-Shing Kwong</u>	
09:30 – 10:00	<i>Log-Rank Tests When the Main Interest is in Detecting Early and/or Late Treatment Differences, with Application to AIDS Clinical Trials</i> <u>Lang Wu</u>	
10:00 – 10:30	<i>Integrating Quality-of-life Measurement into Causal Inference</i> <u>Junni Zhang</u>	
Session 71:	Actuarial Science II	S324
	Chair: Lihu Huang	
09:00 – 09:30	<i>The Probability of Ruin on a Class of Renewal Risk Processes Model</i> <u>Rongming Wang</u>	
09:30 – 10:00	<i>Upper Bounds for Ruin Probability in an Autoregressive Model with Constant Interest Rate</i> <u>Hailiang Yang</u> and <u>Lihong Zhang</u>	
10:00 – 10:30	<i>The Compound Poisson Approximation of Individual Risk Models</i> <u>Xiande Li</u> , <u>Jingping Yang</u> , <u>Zhenyong Zhang</u>	

Sunday 19 August: 10:45 – 12:15

- Session 73: Spatial Statistics** T3
 (Co-sponsored by the Institute of Mathematical Statistics)
Chair: Minggao Gu
- 10:45 – 11:15 *The Statistical Analysis of Brain Mapping Data*
Keith Worsley
- 11:15 – 11:45 *Maximum Likelihood Estimation for Spatial Models by Markov Chain Monte Carlo Stochastic Approximation*
Hong-Tu Zhu
- Session 74: Econometrics II** T4
Chair: Shi-Qing Ling
- 10:45 – 11:15 *Wavelet-based Testing for Serial Correlation of Unknown Form in Panel Models*
 Yongmiao Hong and Chihwa Kao
- 11:15 – 11:45 *An Approximate Maximum Likelihood Estimation of Continuous-time Diffusions*
Y.K. Tse and X.B. Zhang
- 11:45 – 12:15 *Exact Gaussian Estimation of Continuous Time Models of the Term Structure of Interest Rates*
 Peter C.B. Phillips and Jun Yu
- Session 75: Survey Sampling II** T5
 (Co-sponsored by the Institute of Mathematical Statistics)
Chair: Ka Ho Wu
- 10:45 – 11:15 *A Unified Theory for Design Consistent Efficient Small-area Estimators Under Unit Level Models*
Jiming Jiang and P. Lahiri
- 11:15 – 11:45 *Estimation of Distribution Function and Quantiles Using the Model-calibrated Pseudo Empirical Likelihood Method*
Changbao Wu
- Session 76: Statistics in Physical Sciences** T6
Chair: Baiqi Miao
- 10:45 – 11:15 *Analysis of Hybrid Selection/Maximal-Ratio Combining in Gamma Fading*
Chang Yun Bai and Peter J. Smith
- 11:15 – 11:45 *The Application of Statistics and Fuzzy Theory in Coronal Mass Ejection (CME) Properties Study*
Z.Z. Han and Y.H. Tang and A.A. Xu

Sunday 19 August: 10:45 – 12:15 (Cont'd)

- Session 77: Generalized Linear Models** T7
Chair: Yiu Man Chan
- 10:45 – 11:15 *Dispersion Models for Longitudinal Data*
Peter Song
- 11:15 – 11:45 *Modelling Contextual Variables in Logistic Regressions*
Hongjian Yu and E. Richard Brown
- 11:45 – 12:15 *Robust Estimating Functions for the Analysis of Quantitative Longitudinal Data*
MingXiu Hu and John M. Lachin
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- Session 78: Lifetime Data Analysis III** S322
Chair: K.C. Yuen
- 10:45 – 11:15 *Simple Statistical Methods Based on Weibull-to-Exponential Transformation*
Zhenlin Yang
- 11:15 – 11:45 *Testing Equality of Survival Functions of Quality Adjusted Lifetime*
Hongwei Zhao and Anastasios A. Tsiatis
- 11:45 – 12:15 *Comparing k Cumulative Incidence Functions Through Resampling Methods*
K.C. Yuen, L.X. Zhu and D. Zhang