IMS-China International Conference on Statistics and Probability 2009

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July 3rd

Morning

8:00-8:30 Opening Ceremony
8:30-9:15 Plenary Talk 1
Chair: Jianqing Fan, Princeton University
Speaker: Peter Bickel, University of California, Berkeley
Title: Inference for Networks

9:15-10:00 Plenary Talk 2
Chair: Jia-an Yan, AMSS, CAS
Speaker: Mufa Chen, Beijing Normal University
Title: Speed of stability for stochastic systems

10:00-10:30 Tea Break
10:30-11:15 Plenary Talk 3
Chair: Jiashun Jin, Carnegie Mellon University
Speaker: Stephen Fienberg, Carnegie Mellon University
Title: Some statistical aspects of exponential random graph models

11:15-12:00 Plenary Talk 4
Chair: Tony Cai, University of Pennsylvania
Speaker: Michael Steele, University of Pennsylvania
Title: Stochastic combinatorial optimization:from the TSP and MST to dogapillars

12:00-1:15 Lunch

Afternoon

1:30-3:30 Invited Sessions 1-5

"High dimensional inference and application"

Organizer: Jiashun Jin, Carnegie Mellon University
Chair: Yanxin Huang, University of South Florida
1. Jiashun Jin, Carnegie Mellon University; Higher criticism thresholding: Optimal feature selection when useful features are rare and weak
2. Cun-Hui Zhang, Rutgers University; Sparse least squares estimation
3. Nancy Zhang, Stanford University; Cross-sample and cross-platform analysis of DNA copy number
4. Harrison Zhou, Yale University; Large covariance matrices estimation

"Semiparametric Modelling and Its Applications"

Organizer: Wenyang Zhang, University of Bath
Chair: Wenyang Zhang, University of Bath
1. Yingcun Xia, National University of Singapore
2. Richard Samworth, University of Cambridge; Maximum likelihood estimation for a multidimensional log-concave density
3. Aurore Delaigle, University of Bristol; Prediction in measurement error models
4. Haibo Zhou, University of North Carolina at Chapel Hill; Statistical inferences for outcome-dependent sampling design with multivariate outcomes

"New developments on machine learning and variable selection in high dimensional space"

Organizer: Yichao Wu, North Carolina State University
Chair: Yichao Wu, North Carolina State University
1. Xiaotong Shen, University of Minnesota; Large margin hierarchical classification
2. Chunming Zhang, University of Wisconsin; Penalized Bregman divergence for large dimensional regression and classification
3. Helen Hao Zhang, North Carolina State University; Automatic model structure selection
4. Annie Qu, UIUC; Model selection for high dimensional correlation structure

"Random Matrices and Applications"

Organizer: Tiefeng Jiang, University of Minnesota
Chair: Tiefeng Jiang, University of Minnesota
1. Zhidong Bai, National University of Singapore, Singapore, & NENEU; Corrections to LRT on large dimensional covariance matrix by RMT
2. Guangming Pan, Nanyang Technological University; Large sample covariance matrice and Hotelling's T
3. Shurong Zheng, Northeastern Normal University (NENU); Central limit theorem for linear spectral statsitics of large dimensional F matrix
4. Tiefeng Jiang, University of Minnesota; spectral properties of large random graphs

Contributed Session "Stochastic Processes and Stochastic Differential Equation"

Chair: Weidong Zhao, Shandong University
1. Ze-Chun Hu, Nanjing University; Representations of non-symmetric Dirichlet forms
2. Lingtao Kong, Graduate University of the Chinese Academy of Sciences; The Exact Hausdorff Measure of the set of multipoints for a stable process
3. Dawei Lu, Dalian University of Technology; The first exit time for a Bessel process from the minimum and maximum random domains
4. Qingxin Meng, Fudan University; Stochastic Hamilton-Jacobi-Bellman equation with jumps
5. Shujin Wu, East China Normal University; Existence, uniqueness, boundedness and stability of stochastic delay differential equations with random impulses and Markovian switching

6. Fubao Xi, Beijing Technology University; Ergodicity of stochastic Lienard equations with continuous-state-dependent switching
7. Weidong Zhao, Shandong University; A new numerical scheme for backward stochastic differential equations

3:30-4:00 Tea Break
4:00-6:00 Invited Sessions 6-10

"Large-scale and high-dimensional inference"

Organizer: Tony Cai, University of Pennsylvania
Chair: Richard Samworth, Cambridge University
1. Tony Cai, University of Pennsylvania; Simultaneous testing of grouped hypotheses: Finding needles in multiple haystacks
2. Jianqing Fan, Princeton University; Sure independence screening with NP-dimensionality
3. Ming Yuan, Georgia Tech; A Reproducing kernel Hilbert space approach to functional linear regression

"Jump diffusions and stochastic analysis"

Organizer: Zhen-Qing Chen, Washington
Chair: Zhen-Qing Chen, Washington
1. Renming Song; University of Illinois; Potential theory of Levy processes with both continuous and jump components
2. Xinghua Zheng, University of British Columbia; A phase transition in spatial epidemics
3. Zongxia Liang, Tsinghua University; Stochastic flows of homeomorphisms and their spatial asymptotic behavior on R^d
4. Zhen-Qing Chen, University of Washington; Metropolis algorithm and distorted Brownian motion

"Analysis of High-dimensional Genomics Data"

Organizer: Ji Zhu, University of Michigan
Chair: Jie Peng, University of California, Davis
1. Shuangge Ma, Yale University; Variable selection in the accelerated failure time model via the bridge method
2. Jie Peng, UC Davis; Partial Correlation estimation by joint sparse regression models
3. Heping Zhang, Yale University; Search for the smallest random forest
4. Pei Wang, Fred Hutchinson Cancer Research Center; Network inference using high dimensional genomics data

"Nonparametric Statistical Inference"

Chair: Jin Zhang, Yunnan University
1. Zhaojun Wang, Nankai University; Nonparametric profile monitoring by mixed effects modeling
2. Xingzhong Xu, Beijing Institute of Technology; Bootstrap pivotal quantities
3. Deyuan Li, Fudan University; Bias reduction for endpoint estimation
4. Jin Zhang, Yunnan University; A new and efficient estimation method for the generalized Pareto distribution

"BSDEs and Applications"

Chair: Shige Peng, Shandong University
1. Guangyan Jia, Shandong University; g-convex function, Jensen's inequality for g-expectation and backward stochastic viability property
2. Shaolin Ji, Shandong University; Neyman-Pearson lemma under g-probability
3. Juan Li, Shandong University at Weihai; Mean-field backward stochastic differential equations and related partial differential equations
4. Zhen Wu, Shandong University; Maximum principlefor stochastic optimal control problem with delay and application

6:30-8:00 Dinner

July 4th

Morning

8:00-10:00 Invited Sessions 11-15

"Variable Selection and Regularization"

Organizer: Yingying Fan, University of Southern California
Chair: Jinchi Lv, University of Southern California
1. Cong Huang, Columbia University; Penalized squared error and likelihood: Risk bounds and a fast algorithm
2. Yufeng Liu, University of North Carolina at Chapel Hill; Efficient nonparametric classifier for high dimensional multiclass problems
3. Sijian Wang, University of Wisconsin; Random Lasso
4. Huazhen Lin, Sichuan University; A semi-parametric two-part mixed-effects heteroscedastic transformation for correlated right-skewed semi-continuous data

"Semiparametric Inference"

Organizer: Bin Nan, University of Michigan
Chair: Bin Nan, University of Michigan
1. Jon Wellner, University of Washington; Z-theorems with estimated nuisance parameters
2. Xihong Lin, Harvard University; Nonparametric and Semiparametric Regression with Missing Outcomes Using Weighted Kernel and Profile Estimating Equations
3. Jinfeng Xu, National University of Singapore; Statistical analysis of illness death processes and semi-competing risks data
4. Jianwen Cai, University of North Carolina at Chapel Hill; Joint modeling of longitudinal categorical data and survival data

"Advances in Limit Theory"

Organizer: Qiman Shao, Hong Kong University of Science and Technology
Chair, Qiman Shao, Hong Kong University of Science and Technology
1. Zhonggen Su, Zhejiang University; Riemann-Hilbert approach, universality of random matrix and Dyson's Constant"
2. Qiying Wang, University of Sydney; Structural nonparametric cointegrating regression
3. Wang Zhou, National University of Singapore; On normal approximations to U-statistics
4. Weiguo Yang, Jiangsu University; Some researches on the strong limit

theorems for Markov chains indexed by trees

"Insurance Mathematics"

Chair: Junyi Guo, Nankai University
1. Guojing Wang, Suzhou University; Default time and the pricing of defaultable bond and par premium for a structural credit risk model with jumps
2. Rongming Wang, East China Normal University; Optimal reinsurance and dividend strategies under the Marko-modulated insurance risk model
3. Guoxin Liu, National University of Technology; Optimal dividend and insurance of equity for the Cramer-Lundberg risk model
4. Junyi Guo, Nankai University; Optimal dividends and optimal reinsurance strategies for a risk model with merger of two businesses

Contributed Session "Bayesian Statistics, Spatial Statistics and related Topics"

Chair: Bo Li, Purdue University
1. Chunsheng Ma, Wichita State University; Multivariate second-order random fields in space and time
2. Tonglin Zhang, Purdue University; A spatial parameterization model of infant mortality in Anhui Province in China
3. Huiyan Sang, Texas A & M; Continuous spatial process models for spatial extreme values
4. Ping Li, Cornell University; Compressed counting and random projections in data stream computations and entropy estimation
5. Nanjun Liu, University of Alabama at Birmingham; Modeling informatively missing genotypes in haplotype analysis
6. Xuekui Zhang, University of British Columbia; Probabilistic inference for ChIP-seq
7. Yangxin Huang, University of South Florida; A Bayesian approach in differential equation dynamic models incorporating clinical factors and covariates
8. Rui Feng, University of Alabama at Birmingham; A new estimate of family disease history providing improved prediction of disease risk

10:00-10:30 Tea Break
10:30-12:00 Invited Sessions 16-20

"Functional and Transportation Inequalities"

Organizer: Feng-Yu Wang, Beijing Normal University
Chair: Yonghua Mao, Beijing Normal University
1. Fuqing Gao, Wuhan University; Deviation inequalities and moderate deviations in statistical inference
2. Jinghai Shao, Beijing Normal University; Optimal transport maps on path groups and loop groups
3. Peter Qian, University of Wisconsin; Nested Latin hypercube designs

"Advances in Nonlinear Time Series and Applications"

Organizer: Zhengjun Zhang, University of Wisconsin
Chair: Zhengjun Zhang, University of Wisconsin
1. Kung-Sik Chan, University of Iowa; Invertibility of nonlinear ARMA models

2. Rong Chen, Rutgers University; Functional time series driven by dynamic systems
3. Zhengjun Zhang, University of Wisconsin;On the estimation and application of max-stable processes

"Superprocesses in Random Environment"

Organizer: Jie Xiong, University of Tennessee
Chair: Jie Xiong, University of Tennessee
1. Zenghu Li, Beijing Normal University; Fluctuation limits of measure-valued branching processes
2. Hao Wang, University of Oregon; Interacting superprocesses and conditional independence
3. Xiaowen Zhou, Concordia University; The reversibility of interacting Fleming-Viot processes

"Multivariate Quantile and Depth Functions"

Organizer: Ying Wei, Columbia University
1. Ivan Mizera, University of Alberta; Quantile tomography: using quantiles with multivariate data, with applications to multivariate growth charts
2. Regina Y. Liu, Rutgers University; Data depth and nonparametric multivariate statistics: spacings, ordering & beyond
3.Matias Salibian-Barrera, University of British COlumbia; A flexible leverage measure with applications to quantile regression

Contributed Session "Nonparametric Statistics and Related Topics"

Chair: Wei Dou, Yale University
1. Lan Xue, Oregon State University; Consistent variable selection in additive models
2. Wei Dou, Yale University; Minimax estimation for infinite dimensional exponential family models
3. Zhigang Yao, University of Pittsburgh; Using Markov chain Monte Carlo to solve a time-varying stat-space model for Magnetoencephalography inverse problem
4. DV Tokarev, University of Melbourne; The expectations of maxima and optimal selection in assemblies of independent random variables
5. Austina Clark, University of Otago, New Zealand; Estimating species richness, predicting unseen species and comparing species similarity using various models
6. Guang Cheng, Purdue University; Bootstrap consistency of semiparametric models

12:00-1:15 Lunch
Afternoon

1:30-3:30 Invited Sessions 21-25

"Small p, Medium p and Large p"

Organizer: Linda Zhao, University of Pennsylvania
Chair: Linda Zhao, University of Pennsylvania
1. Weizhen Wang, Wright State University; On construction of the smallest one-sided confidence intervals
2. Bo Lu, Ohio State University; Matching in cross-time observational

studies
3. Vikas Raykar, Siemens Medical Solutions; Sparse non-parametric Bayesian shrinkage for high dimensional problems
4. Linda Zhao, University of Pennsylvania;

"Gaussian Processes and Applications"

Organizer: Wenbo Li, University of Delaware
Chair: Wenbo Li, University of Delaware
1. Yimin Xiao, Michigan State University; Some fractal properties of Gaussian random fields
2. Xia Chen, University of Tennessee; Large deviations for the local and intersection local times of fractional Brownian motions
3. Dongsheng Wu, University Alabama Huntsville; Local times of anisotropic Gaussian random fields
4. Wenbo Li, University of Delaware; Expected number of zeros of a random harmonic polynomial

"Statistical challenges in biology and chemistry"

Organizer: Samuel Kou, Harvard University
Chair: Samuel Kou, Harvard University
1. Wenxuan Zhong, UIUC; Variable selection beyond linear regression model
2. Hongkai Ji, Johns Hopkins Biostatistics; FlexModule: A flexible cis-regulatory module sampler
3. Samuel Kou, Harvard University; Statistical challenges in nanoscale biophysics
4. Feifang Hu, University of Virginia; Using response-adaptive designs: When? Why? and How?

"New developments in high dimensional inference"

Organizer: Gene Hwang, Cornell University
Chair: Harrison Zhou, Yale University
1. James X. Hu, Yale University, Multiple hypotheses testing with groups
2. J.T. Gene Hwang, Cornell University; Improving on t-tests or F-tests for a large number of hypotheses with application to microarray data analysis
3. Lifeng Wang, Michigan State; Boosting for high-dimensional linear models with group variables
4. Peihua Qiu, University of Minnesota; A local smoothing methodology for blind image deblurring

Contributed Session "Mathematical Finance and Insurance"

Chair: Shengli Zhao, Qufu Normal University
1. Lihua Bai, Nan Kai University; Optimal dividend policies for a general diffusion with transaction costs and solvency constraints
2. Jinzhu Li, Nankai University; Mean-variance portfolio selection for an insurer in the Markov-modulated market
3. Wei Wang, Nankai University; Optimality of barrier dividend strategy in a jump-diffusion risk model with debit Interest
4. Jiaqin Wei, East China Normal University; Classical and impulse control for the optimization of dividend and proportional reinsurance policies with

regime switching
5. Dingjun Yao, East China Normal University; Optimal intervention strategy in the exchange market with geometric mean reversion
6. Xin Zhang, Nankai University; Portfolio selection in the enlarged Markovian regime-switching market
7. Guilan Wang, Shanghai Jiaotong University; A new model for market risk and credit risk
8. Shengli Zhao, Qufu Normal University; Construction theories on blocked two-level designs with general minimum lower order confounding

3:30-4:00 Tea Break
4:00-6:00 Invited Sessions 26-30

"Regression Analysis"

Chair: Guohua Zou, AMSS, CAS
1. Lu Lin, Shandong University; Simulation-extrapolation based consistent inference for biased wroking model for high-dimensional linear regression
2. Hansheng Wang, Peking University; Tail index regression
3. Jinguan Lin, Southeast University; Statistical diagnostics for skew-t-normal nonlinear models
4. Guohua Zou, AMSS, CAS; On optimal weight choice in a frequentist model average estimator

"Applied Statistics"

Organizer: Xiaoli Hou, Merck
Chair: Xiaoli Hou, Merck
1. Donghui Zhang, Sanofi Aventis; Nonparametric methods for measurements with detection limits
2. Zhaohui Steve Qin, University of Michigan; Applying model-based methods to analyze genomics data
3. Lei Sun, University of Toronto; Unifying stratified and weighted FDR methods with applications to large-scale genetic studies
4. Jianhua Guo, Northeastern Normal University; Genome-wide association studieds using haplotype clustering with a new haplotype similarities

"Application of semiparametric methods"

Organizer: Yu Cheng, University of Pittsburgh
Chair: Yu Cheng, University of Pittsburgh
1. Qingxia Chen, Vanderbilt University; Sieve maximum likelihood estimation for regression models with covariates missing at random
2. Limin Peng, Emory University; Survival analysis with quantile regression models
3. Robert Krafty, University of Pittsburgh
4. Philip E. Cheng, Institute of Statistical Science Academia Sinica, Taiwan; Likelihood ratio tests with three-way tables

"Semiparametric Modelling"

Chair: Liuquan Sun, AMSS, CAS
1. Liugen Xue, Beijing University of Technology; Estimation for a partial-linear single-index model
2. Riquan Zhang, East China Normal University; Statistical inference on parametric part for partial linear single-index model

3. Zhongyi Zhu, Fudan University; Joint mean-covariance models with applications to longitudinal data in partial linear model
4. Liuquan Sun, AMSS, CAS; A class of Box-Cox transformation models for recurrent event data

Contributed Session "Multiplicity Issues and Related Topics"

Chair: Jin Cao, Bell Laboratories
1. Jiawei Liu, Georgia State University; On estimating the variance of a n-independent model credibility index
2. Yuanyuan Lin, Hong Kong University of Science and Technology; Least relative error estimation
3. Xiaoli Hou, Merck; Experimental design for Pop b
4. Jin Cao, Bell Laboratories; Online analysis of data streams
5. Liqun Wang, University of Manitoba; Nonlinear boundary crossing probabilities for diffusion processes
6. Minya Xu, Peking University; An admissible multiple testing method for variance change points
7. Hongling Yi, East China Normal University; Simultaneous confidence intervals for correlated binomial proportions
8. Bilin Fu, East china Normal University; A simple genotype calling method for Affymetrix SNP arrays

6:30-8:00 Banquet

July 5th

Morning

8:00-10:00 Invited Sessions 31-35

"Financial econometrics"

Organizer: Bing-yi Jing, Department of Mathematics, Hong Kong University of Science & Technology
Chair: Bing-yi Jing, Department of Mathematics, Hong Kong University of Science & Technology
1. Songxi Chen, Department of Statistics, Iowa State University; Nonparametric estimation for Levy-type processes
2. Minggao Gu, Department of Statistics, The Chinese University of Hong Kong; A mixed effects transformation model with application to horse racing prediction
3. Bo Zhang, School of Statistics, Renmin University of China; Modeling realized volatility driven by heterogeneous market characteristics
4. Yingying Li, Princeton University and Hong Kong University of Science & Technology; Studying the leverage effect using high-frequency data

"Survival and hazard regression"

Organizer: Ming-Yen Chen, University College London and National Taiwan University
Chair: Ming-Yen Chen, University College London and National Taiwan University
1. Dongsheng Tu, Queen's University; Empirical likelihood confidence integral for ratio of hazard rates
2. Jiancheng Jiang, University of North Carolina at Charlotte; Weighted

nonlinear quantile regression and oracle model selection
3. Ruey-Ching Hwang, National Dong Hwa University; Predicting issuer credit ratings using a semiparametric method
4. Jun Xie, Purdue University; Estimation of treatment effect for survival endpoint in ongoing trials without unblinding

Contributed Session "Applied Statistics and Related Topics

Chair: James Dai, Fred Hutchinson Cancer Research Center
1. Wei Sun, University of North Carolina; A geometric interpretation of the permutation p-value and its application in eQTL studies
2. Heping He, University of Kansas; Error probability law selection of location-scale models by modified profile likelihood
3. Jing Xu, Chongqing University
4. Pengsheng Ji; Cornell University; Optimal nonparametric testing under sparsity
5. Wenjuan Zhang, University of Warwick
6. Xiaodong Lin, University of Cincinnati; Regularization for stationary multivariate time series
7. James Dai, Fred Hutchinson Cancer Research Center; Principal stratification on time-varying behaviors in HIV prevention trials

Contributed Session "Statistics and Related Topics"

Chair: Minya Xu, Peking University
1. Yan-Hong Chen, Dalian University of Technology; Empirical likelihood and order restricted on parameters
2. Zhenlong Gao, Graduate University of Chinese Academy of Sciences; Limit theorems for Galton-Watson processes in random environments
3. Hongxia Wang, Nanjing University; Estimation of the trend function for spatiotemporal model
4. Lihong Wang, Nanjing University; Wavelet change-point estimation for long memory nonparametric random design model
5. Xiaoguang Wang, Dalian University of Technology; Adaptive lasso variable selection for the accelerated failure models
6. Yue Zhao, Dalian University of Technology; Sieve maximum likelihood estimation using B-spline method for semiparametric models

"New Developments in High-dimensional Correlated Data"

Organizer: Megan Othus, Harvard University
Chair: Megan Othus, Harvard University
1. Yi Li, Department of Biostatistics, Harvard University, Title: Semiparametric normal transformation models for spatially correlated survival data
2. Ji Zhu, Department of Statistics, University of Michigan, Sparse regulation networks
3. Peter Song, University of Michigan; Selection of fixed and random effects in linear mixed-effects model
4. Mu Zhu, University of Waterloo; Shortcuts for unbalanced classification

10:00-10:30 Tea Break
10:30-12:00 Invited Sessions 36-40 (3 talks each)

"Mathematical Finance"

Organizer: Jin Ma, University of Southern California
Chair: Jin Ma, University of Southern California
1. Xin Guo, UC Berkeley; Connecting singular controls with switching controls, with applications
2. Hailiang Yang, University of Hong Kong; Option pricing with regime-switching by trinomial tree method
3. Jin Ma, University of Southern California; Law of large numbers for self-exciting correlated defaults

"Advances in Stochastic Processes and Applications"

Chair: Fuqing Gao, Wuhan University.
1. Weiyin Fei, Anhui University of Technology and Science; Optimal protfolio choice based on α-MEU under ambiguity
2. Yan-Xia Ren, Peking University; $L\log L$ condition for supercritical branching Hunt processes
3. Yonghua Mao, Beijing Normal University; Convergence rates for reversible Markov Chains without the assumption of nonnegative definite matrices

"Functional Data Analysis"

Organizer: Haipeng Shen, University of North Carolina at Chapel Hill
Chair: Helen Zhang, North Carolina State University
1. J.S. Marron, University of North Carolina at Chapel Hill; Object oriented data analysis
2. Fang Yao, University of Toronto; Functional additive models
3. Haipeng Shen, University of North Carolina at Chapel Hill; New statistical perspectives about singular value decomposition

"Time Series Analysis"

Organizer: Qiwei Yao, London School of Economics
Chair: Wenyang Zhang, Bath University
1. Wenyang Zhang, University of Bath; Simultaneous confidence band and hypothesis test in generalised varying-coefficient models
2. Wai Keung Li, Hong Kong University; Least absolute deviation estimation for unit root processes with GARCH errors
3. Zhengyan Lin, Zhejiang University; Empirical likelihood inference for diffusion processes with jumps

"Analysis of Dependent Data"

Organizer: Xuming He, University of Illinois at Urbana-Champaign
Chair: King-Sik CHan, University of Iowa
1. Marc Genton, Texas A&M University; Cross-covariance functions for multivariate random fields based on latent dimension
2. Mikyoung Jun, Texas A&M University; Nonstationary spatial-temporal covariance functions for processes on a globe
3. Serge Guillas, University College London; Bivariate splines for spatial functional regression models

12:00-1:15 Lunch
Afternoon

1:30-3:30 Invited Sessions 41-45

"Statistical Analysis with Missing Data and Structural Learning"

Chair: Qihua Wang
1. Nian-Sheng Tang, Yunnan University; Bayesis local influence analysis
2. Yong Zhou, AMSS, CAS & Shanghai University of Finance and Economics; Smoothed estimating equations inference with missing data
3. Zhi Geng, Peking University; Decomposing, active and local learning of Causal networks
4. Qihua Wang, AMSS, CAS; Structural nonparametric cointegrating regression

"Recent advances in semiparametric regression modeling and applications"

Organizer: Runze Li, Pennsylvania State University
Chair: Runze Li, Pennsylvania State University
1. Ming-Yen Cheng, University College London; Statistical estimation in generalized multiparameter likelihood models
2. Hua Liang, University of Rochester; Variable selection in semi-parametric regression modeling
3. Yanyuan Ma, Texas A&M University; Local and Omnibus Tests in Classical Measurement Error Models
4. Byeong Park; Seoul National University; Testing in nonparametric varying coefficient additive models

"Stochastic Process and Applications"

Chair: Fuzhou Gong, AMSS, CAS
1. Litan Yan, Donghua University; The weighted quadratic covariation for fractional Brownian motion
2. Xinsheng Zhang, Fudan University; Empirical likelihood estimation of discretely sampled jum-diffusioin processes
3. Fuzhou Gong, AMSS, CAS; Insider trading in the market with rational expected price

"Advances in Probability Theory and Applications"

Chair: Zaiming Liu, Central East University
1. Zhao Dong, AMSS, CAS; Ergodicity of stochastic 2D Navier-Stokes equations with Levy noise
2. Xicheng Zhang, Huazhong University of Science and Technology; Stochastic tamed 3D Navier-Stokes equations: existence, uniqueness an ergodicity
3. Zaiming Liu, Central East University; The queueing system and reliability system based on Markovian arrival process
4. Tetyana Kadankova, Hasselt University; Busy period, time of the first loss of a number of the customers in a queuing system

"Statistical Methods for Disease Prevention, Detection and Treatment"

Organizer: Tianxi Cai, Harvard University
Chair: Tianxi Cai, Harvard University
1. Lu Tian, Stanford University; Predicting t-year residual life with

longitudinal markers
2. Yingye Zheng, Fred Hutchinson Cancer Research Center; Time-dependent predictive values of prognostic biomarker
3. Yu Shen, UT M.D. Anderson Cancer Center; Inference of tamoxifen's effects on prevention of breast cancer
4. Jianguo Sun, University of Missouri; Statistical analysis of inerval-censured count data

6:30-8:00 Dinner

July 6th

Morning

8:00am-6:00pm Excursion (details in excursion page)