

Leaflet of Changes

1. Change of Chairs

IP07	Maggie Wang (The Chinese University of Hong Kong) replaced Jason Fine (The University of North Carolina at Chapel Hill) as chair
IP08	Chi Seng Pun (The Chinese University of Hong Kong) replaced Xueqin Wang (Sun Yat-Sen University) as chair
IP22	Heng Lian (University of New South Wales) replaced Zhongyi Zhu (Fudan University) as chair
IP58	Xiaoling Dou (Waseda University) replaced Jian Song (The University of Hong Kong) as chair
CP07	Yunchuan Kong (Emory University) replaced Tianwei Yu (Emory University) as chair
CP09	Zheng Zhang (Institute of Statistics and Big Data) replaced Phillip Sheung Chi Yam (The Chinese University of Hong Kong) as chair
CP19	Weiwei Liu (Lanzhou University) replaced YangJin Kim (Sookmyung Women's University) as chair

2. Change of Session

IP16	Swap the 1 st and 4 th speakers, such that Stilian Stoev speaks first and Miguel de Carvalho speaks last
IP57	Linda Zhao is switched with Tony Cai of IP59 (2 nd speaker)
IP59	Tony Cai is switched with Linda Zhao of IP57 (1 st speaker)
CP01	Weiwei Liu is switched with Yoonsuh Jung of CP02 (2 nd speaker)
CP02	Yoonsuh Jung is switched with Weiwei Liu of CP01 (4 th speaker)
CP17	Jin-Jian Hsieh moved to CP14 (4 th speaker)
CP17	Xiaofei Wang moved to CP15 (4 th speaker)
CP17	YangJin Kim became the 1 st speaker in the session

3. Update of Talk Titles

DL04	<p>Elizabeth Thompson updated talk title & abstract</p> <p>Title: Mapping Quantitative Traits through the Inference of Coancestry in Populations</p> <p>Abstract: The descent of genome segments leads to population-level dependence in DNA observed at contiguous genome locations. Modeling this dependence both among individuals and across genome locations is key to using modern genomic data in the mapping the locations of DNA that contribute to a quantitative trait. With modern genetic data, prior knowledge of pedigree relationships is unnecessary; both local and genome-wide shared descent (IBD) among individuals may be estimated from genetic data alone. Whereas random effects models have robustness and computational advantages, they are subject to the effects of ascertainment which alter the probability distribution of IBD. We show how the Kullback-Leibler information can be used to adjust for this effect.</p>
IP56	<p>Byeong Park updated talk title & abstract</p> <p>Title: Smooth Backfitting for Errors-in-Variables Additive Models</p> <p>Abstract: We study nonparametric additive regression models where covariates are contaminated by measurement errors. Based on a deconvolution technique, we construct an iterative algorithm for smooth backfitting additive component functions with the contaminated covariates. We focus on the case of ordinary smooth measurement errors to employ efficient deconvolution and present the algorithmic properties of the deconvolution smooth backfitting as well as its asymptotic properties. Interestingly, the rate of convergence of the deconvolution smooth backfitting estimator changes continuously along the smoothness of the measurement errors, but is accelerated in a certain range so that the effect of contamination is confined into a negligible magnitude in the backfitting process. In the latter case, each component function estimator achieves asymptotic normality with the oracle variance that can be obtained under the knowledge of the other components. We also present the finite sample performance of the deconvolution smooth backfitting in comparison with the naive application of standard smooth backfitting, and demonstrate that the former gives smaller mean integrated squared errors than the latter.</p>
CP16	<p>Stephen Chan updated talk title & abstract</p> <p>Title: Extreme Value Analysis of Electricity Demand in the UK</p> <p>Abstract: For the first time, an extreme value analysis of electricity demand in the UK is provided. The analysis is based on the generalized Pareto distribution. Its parameters are allowed to vary linearly and sinusoidally with respect to time to capture patterns in the electricity demand data. The models are shown to give reasonable fits. Some useful predictions are given for the value at risk of the returns of electricity demand.</p>

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4. Add of a New Talk

IP58	<p>Add speaker: Jian Song (The University of Hong Kong)</p> <p>Title: Temporal Asymptotics for Fractional Parabolic Anderson Model</p> <p>Abstract: In this talk, I will first review some recent developments on the parabolic Anderson model which is described by a class of linear stochastic partial differential equations (SPDEs) with multiplicative Gaussian noise. Then, I will present my recent work joint with X. Chen, Y. Hu and X. Song. In this work, we consider fractional parabolic equation of the form $\frac{\partial u}{\partial t} = (-\Delta)^{\frac{\alpha}{2}} \{ \frac{\alpha}{2} \} u + u \dot{W}(t,x)$, where $(-\Delta)^{\frac{\alpha}{2}}$ with $\alpha \in (0,2]$ is a fractional Laplacian and \dot{W} is a Gaussian noise colored in space and time. The precise moment Lyapunov exponents for the Stratonovich solution and the Skorohod solution are obtained.</p>
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5. Withdrawn Talks

DL11	Experimental Designs for Functional MRI with Uncertain Model Matrix Ming-Hung Kao (Arizona State University)
DL15	Application of Random Graphs in Epidemiology and Economics Farkhondeh Alsadat Sajadi (University of Isfahan)
IP09	Nonparametric Response Adaptive Randomization Procedures Based on p-values Zhongqiang Liu (Henan Polytechnic University)
IP21	Nonparametric Model for Panel Data with Fixed Effects and Locally Stationary Regressors Tao Huang (Shanghai University of Finance and Economics)
IP22	Empirical Likelihood Inference in Linear Regression with Nonignorable Missing Response Wangli Xu (Renmin University of China)
IP22	Ensemble Sufficient Dimension Folding Methods on Analyzing Matrix-valued Data Yuan Xue (University of International Business and Economics)
IP24	Asymptotic Perfect Discrimination of Functional Data by Penalized Discriminant Analysis Lu-Hung Chen (National Chung Hsing University)
IP40	Non-stationary Dynamic Factor Models for Large Datasets Matteo Barigozzi (London School of Economics and Political Science)
IP40	Shrinkage Estimation for Multivariate Hidden Markov Models Mark Ficcas (The University of Warwick)
IP52	Improved Estimation of Average Treatment Effects on the Treated: Local Efficiency, Double Robustness, and Beyond Zhiqiang Tan (Rutgers University)
IP53	On the Integrated Systematic and Idiosyncratic Volatility with Large Panel High-frequency Data Xinbing Kong (Soochow University)
IP53	Adaptive Thresholding for Large Volatility Matrix Estimation Based on High-frequency Financial Data Cuixia Li (Lanzhou University)
TCP05	Automatic Detection of Significant Areas for Functional Data with Directional Error Control Peirong Xu (Southeast University)
TCP06	A Decision Theoretic Property of Conditional Normalized Maximum Likelihood Distribution Yoshihiro Hirose (The University of Tokyo)
TCP08	Some Aspects of the Rosenblatt Sheet Guangjun Shen (Anhui Normal University)
TCP10	Poisson and Negative Binomial Item Count Techniques for Surveys with Sensitive Question Guo-Liang Tian (The University of Hong Kong)
TCP11	The Genetic Architecture of Complex Phenotypes: New Insight from Game Theory Rongling Wu (The Pennsylvania State University)
TCP15	The Impact of ICC on the Effectiveness of Level-specific Fit Indices in Multilevel Structural Equation Modeling: A Monte Carlo Study Hsien-Yuan Hsu (University of Mississippi)

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TCP15	Testing Mediation Effects in Cross-classified Multilevel Data Wen Luo (Texas A&M University)
TCP17	Multiscale Modeling of Hi-C Data Rachel Wang (Stanford University)
TCP19	Enhancements of Nonparametric Generalized Likelihood Ratio Test: Bias-correction and Dimension Reduction Xu Guo (Nanjing University of Aeronautics and Astronautics)
TCP19	A Robust Adaptive-to-model Enhancement Test for Parametric Single-index Models Cui Zhen Niu (Renmin University of China)
TCP35	What Matters More? Developing an Integrated Weighting Technique for Coastal Vulnerability to Storm Surge Shun Yuan (Ocean University of China)
CP03	On a General Procedure for Constructing Confidence Sets under Partially Identified Models Han Jiang (The University of Hong Kong)
CP05	A High Dimensional Two-sample Test using Nearest Neighbors Based on a New Dissimilarity Measure Rahul Biswas (Indian Statistical Institute)
CP12	Network Dynamics Detection using Liquid Association Tianwei Yu (Emory University)
CP14	On Statistical Tests for Change Points of Poisson Processes Christian Farinetto (Université du Maine)
CP17	Model Selection of Switching Mechanism for financial Time Series Chau Buu Truong (Feng Chia University)