Joint Workshop of Probability and Statistics

Date: 21 November 2011
Venue: FSC1217, Fong Shu Chuen Building
Ho Sin Hang Campus, Hong Kong Baptist University

Program

09:30-10:00	Prof. Zhengyan Lin (Zhejiang University) *Asymptotic Properties of Functionals of Time Series Using Martingale Convergence Methods*
10:00-10:30	Prof. Wei Huang (Zhejiang University) *Ruin Probabilities under Multivariate Heavy-tailed Risk via Copula*
10:30-10:40	Coffee Break
10:40-11:10	Dr. Heng Peng (Hong Kong Baptist University) *Model Selection for Gaussian Mixture Models*
11:10-11:40	Ms. Zhenghui Feng (Hong Kong Baptist University) *An Alternating Determination-optimization Approach for an Additive Multi-index Model*
11:40-14:30	Lunch
14:30-15:00	Prof. Li-Xin Zhang (Zhejiang University) *Response-Adaptive Designs: From Intuitive Motivation to Efficiency and Optimality*
15:00-15:30	Prof. Zhonggen Su (Zhejiang University) *Local Semicircle Law and Gaussian Fluctuation for Hermite ß Ensemble*
15:30-15:40	Coffee Break
15:40-16:10	Mr. Tao Wang (Hong Kong Baptist University) *Non-convex Penalized Estimation in High-dimensional Models with Single-index Structure*
16:10-16:40	Mr. Chi Chen (Hong Kong Baptist University) *Model Selection in Semivarying Coefficient Models with Diverging Number of Variables (SCMDNV) and a New Algorithm for SCAD Method*

Organizers: Statistics Research and Consultancy Centre, Hong Kong Baptist University
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