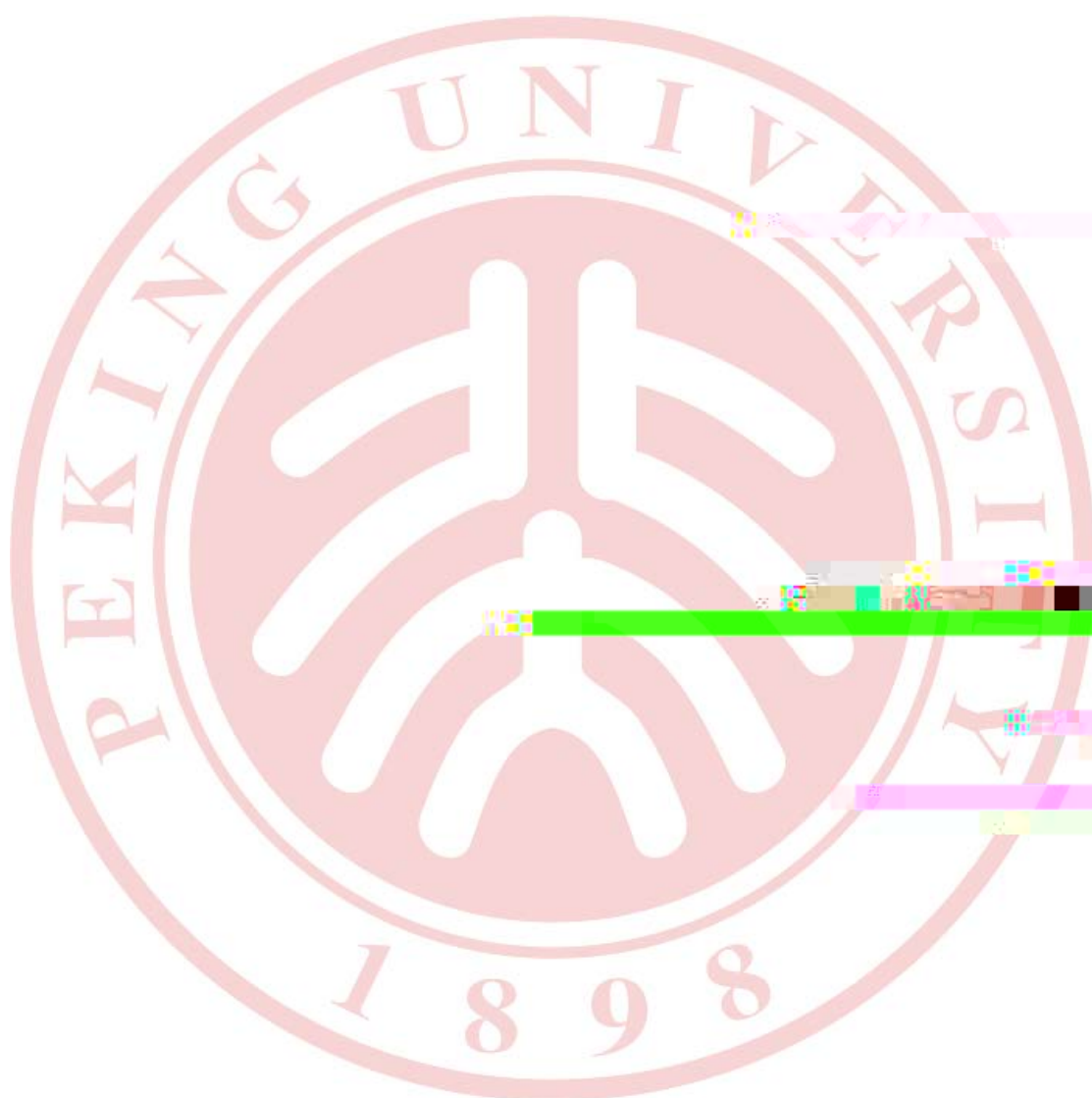
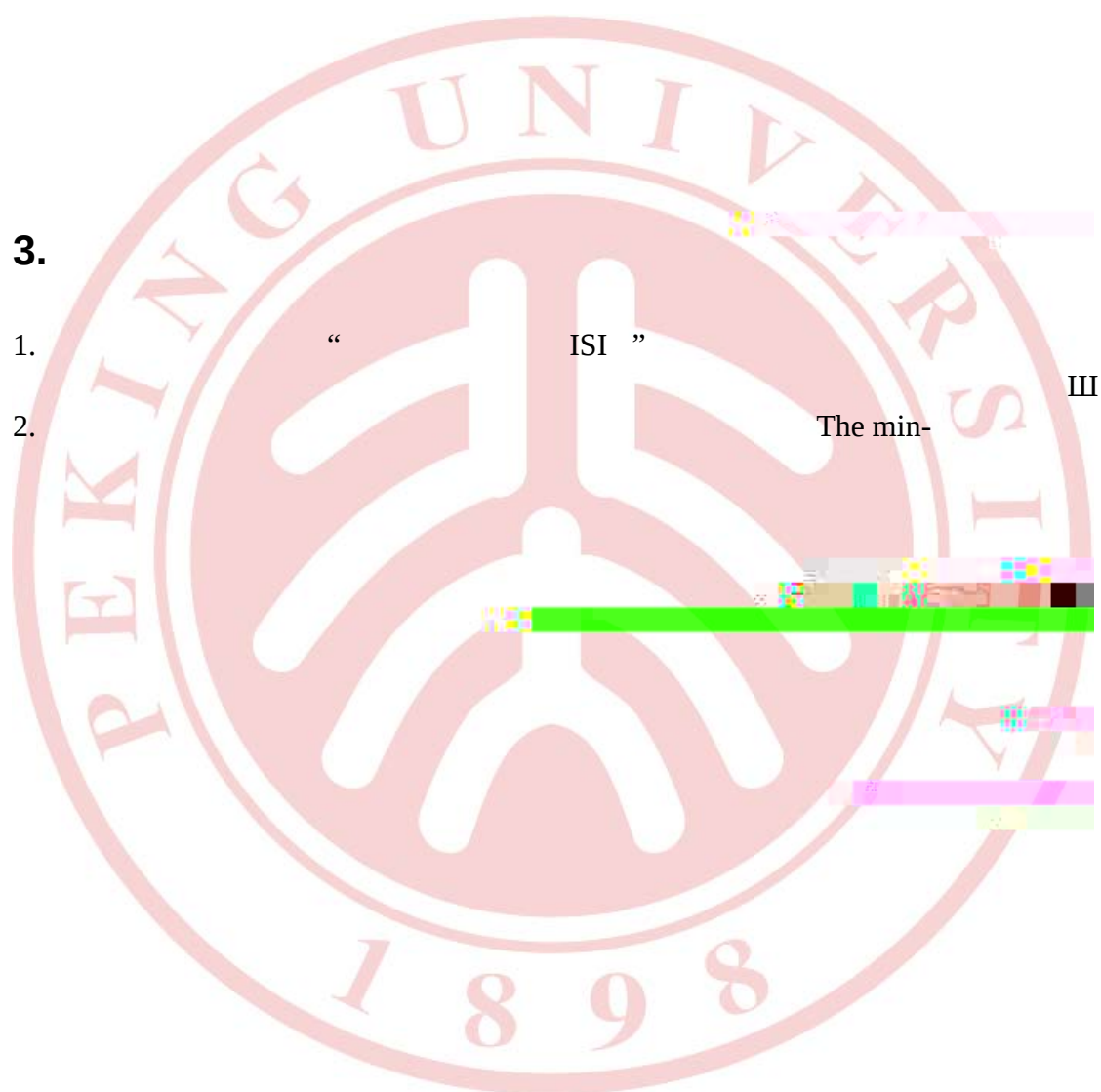


2011







4.

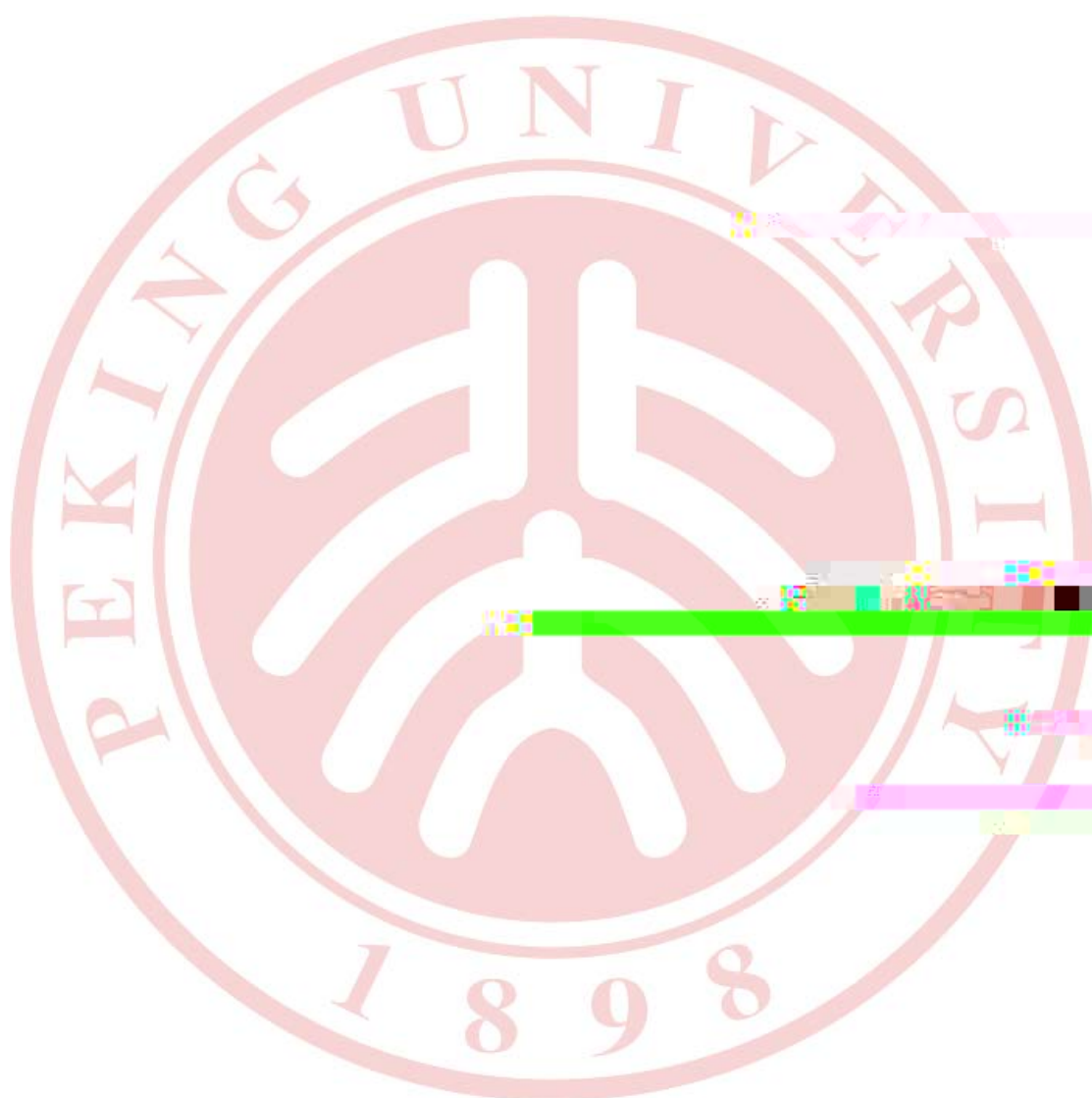
1. J.-Y. Chang and S.X. Chen (2011). On the approximate maximum likelihood estimation for diffusion processes. *The Annals of Statistics*, 39,2820-2851.
2. Chen, S.X., C.Y.Tang(2011), Properties of Census Dual System Population Size Estimators. *International Statistical Review*, 12, 1751-5823.
3. Chen, S.X., C.Y. Tang(2011), Nonparametric Regression with Discrete Covariates and Missing Value. *Statistics and Its Interface*.
4. Chen, S.X., J. Gao, Simultaneous Specification Test for the Mean and Variance Structures for Nonlinear Time Series Regression, *Econometric Theory*, ISSN: 0266-4666.
5. P-S Zhong, S.X.Chen, Tests for High Dimensional Regression Coefficients with Factorial Designs. *Journal of the American Statistical Association*, 3,2011, ISSN: 0162-1459.
6. Zhang Qiong, Wang Hansheng, On BIC's selection consistency for discriminant analysis. *Statistica Sinica*, 4,2011, ISSN: 1017-0405.
7. Pan, Rui, Wang Hansheng, Chih-Ling Tsai, Regression analysis of asymmetric pairs in large scale network data. *Communication in Statistics*, 8,2011. ISSN: 0361-0918
8. Wang Hansheng, . ,10, 2011. ISBN 9787300143460
9. ,10, 2011. ISSN: 1002-5502
10. , 7,2011. ISSN: 0439-755X
11. Lung-fei Lee, Jihai Yu. Estimation of Spatial Panels, 2011, ISSN: 1551-3076.

5.

11131002 ,

2012-2016

2011-2012



Two research problems of applying finance to engineering

2011.4.7 Qiwei Yao ,

GSM of PKU &LSE
Factor modeling for high-dimensional time series

2011.4.21

2011.4.25 ,

Georgia Institute of Technology
A fresh look at effect aliasing and interactions:
some new wine in old bottle

2011.4.26 Tze Leung Lai,

Stanford University
Mean-Variance Portfolio Optimization when
Means and Covariances are Unknown

2011.5.1 Cheng Li,

Harvard School of Public Health
Copy number, gene expression, and miRNA data
analysis in cancer genomics

2011.5.19 Liangjun Su,

Singapore Management University
Specification Testing for Nonparametric

Finding Needles in a Haystack: Detecting Tight
Clusters and Outliers Via Cross-Validating
Predictive Distributions

2011.6.24 Partha Lahiri,

University of Maryland
Small Area Estimation: An Overview

2011.6.30 Jun Shao,

University of Wisconsin – Madison

Estimation in High-Dimensional Linear Models With Deterministic Design Matrices

- 2011.6.30 Xiaohong Chen, Yale University
On Inference of PSMD Estimators of
Semi/Nonparametric Conditional Moment
Models
- 2011.7.4 David X. Li, China International Capital Corporation
- 2011.7.6 Cunhui Zhang , Rutgers University
Empirical Bayes In-Season Prediction of
Baseball Batting Averages
- 2011.7.13 Lan Zhang, University of Illinois at Chicago
Per Mykland, University of Chicago
Financial Econometrics
- 2011.9.15 Minge Xie, Rutgers University
Confidence Distribution and a Frequentist
Approach to Incorporate External Information
- 2011.10.12 Takeshi Amemiya , Stanford University
Economy and Economics in Ancient Greece and
China
- 2011.11.10 Chenlei Leng , National University of Singapore
A Moving Average Cholesky Factor Model in
Covariance Modeling for Longitudinal Data
- 2011.11.25 Haitao LI, University of Michigan
Economic Catastrophe Bonds: Inefficient
Market or Inadequate Model?
- 2011.12.29 Liming Feng, University of Illinois at Urbana-Champaign
Inverting Analytic Characteristic Functions and
Simulating Lévy Processes

7.

the Stevanovich Center for Financial Mathematics, University of Chicago,
Oct 20th, 2011

IMS-China Conference, Xi-an, July 2011; with Yumou Qiu.

A conference on financial econometrics and modeling, Singapore
Management University, 2011, June.

Statistical Analysis and Related Topics: Theory, Methodology and Data
Analysis Tokyo

The 1st Wu Xi International Statistics Forum, July, Wu-Xi, China.

IMS-China International Conference on Statistics & Probability, July, 2011,
Xi-An, China.

2011

2011 9 III

2011

III

5th World Conference on Spatial Econometrics Association, Toulouse, July
2011.

Shanghai Econometrics Workshop, SUFE, Shanghai, June 2011.

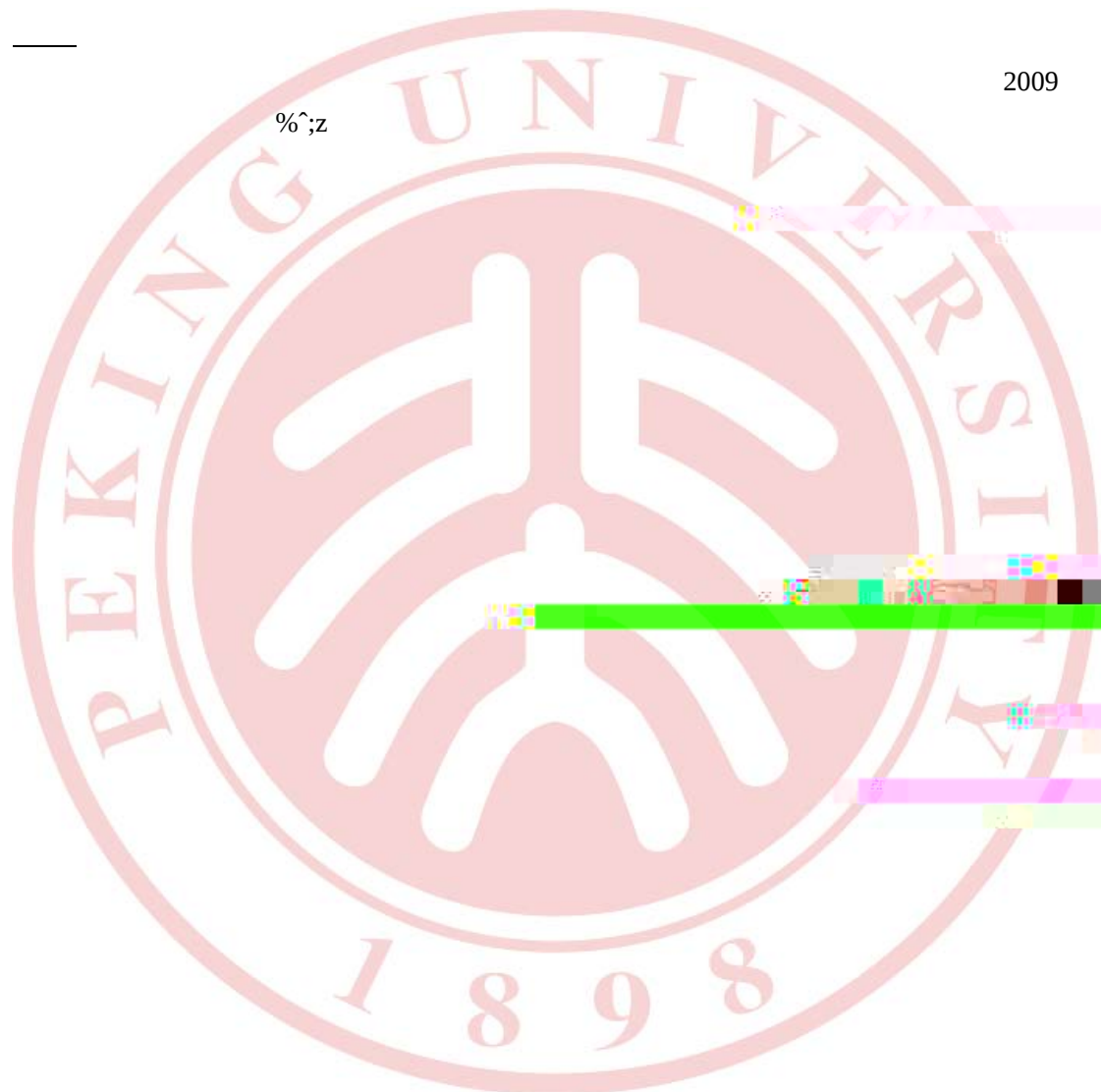
The 1st Wu Xi International Statistics Forum, July, Wu-Xi, China.

IMS-China International Conference on Statistics & Probability, July, 2011,
Xi-An, China.

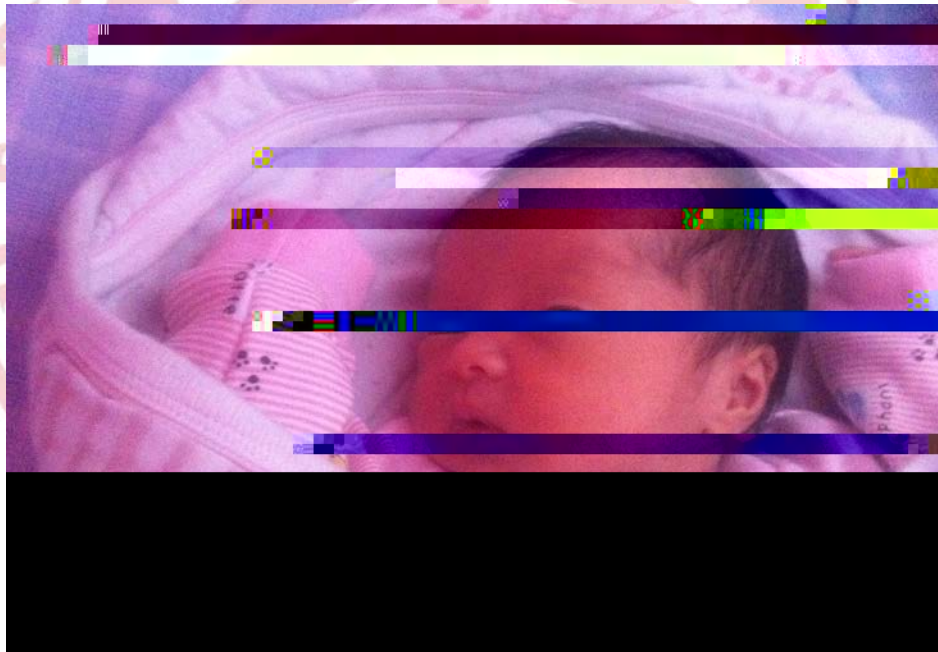
8.

a)

b)



10.





2010

