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Program

Schedule of IWMS 2010

Friday, June 4, 2010

18:30—19:00 A meeting of the members of International Organizing Committee

Saturday, June 5, 2010

8:45—9:20 Welcome and Opening Session
1. Prof. Min-Wei Chu
2. Prof. Zhong-Ci Shi
3. Prof. George P.H.Styan
4. Prof. Jeffrey J. Hunter
5. Prof. Yonggoo Lee

9:20—9:40 Taking Photos

9:40—10:00 Tea Break

10:00—10:50 SESSION 1 (Conference hall)
Invited speaker: Åke Björck (Linköping University, Sweden)
Gram-Schmidt Orthogonalization: 100 Years and More
Session Chair: Zhong-Ci Shi (Chinese Academy of Science, China)

10:50—11:40 SESSION 2 (Conference hall)
Invited speaker: Owe Axelsson (Uppsala University, Sweden & Institute of Geonics,ASCR, Ostrava, Czech Republic)
A General Framework for the Construction and Analysis ofPreconditioners of Matrices on Two by Two Block Form
Session Chair: George P. H. Styan (McGill University, Canada)

11:40—13:40 Lunch

13:40—14:20 SESSION 3 (Conference hall)
Invited speaker: Guo-Fu Zhou (Washington University in St. Louis, USA and Shanghai Jiaotong University, China)
Optimal Estimation of A Matrix toward Portfolio Choice: A Survey
Session Chair: Zhi-Dong Bai (National University of Singapore & Northeast Normal University, China)

14:20—15:10 SESSION 4 (Conference hall)
Invited speaker: Maya Neytcheva (Uppsala University, Sweden)
Numerical Techniques to Enhance the Solution of Large Scale Problems in Statistics
Session Chair: Er-Xiong Jiang (Shanghai University)

15:10—15:15 SPSS Introduction

15:15—15:35 Tea break

Parellel Session A. Matrix Analysis (Conference hall)
Session Chair Guo-Rong Wang (Shanghai Normal University, China)

15:35—16:00 George P. H. Styan (McGill University, Canada)
Magic Generalized Inverses
16:00—16:25 Xiao-Ji Liu (Guangxi University for Nationalities, China)
Analogs of the Adjoint Matrix for the W-weighted Drazin Inverse and Corresponding Cramer Rule
16:25—16:50 Oskar Maria Baksalary (Adam Mickiewicz University, Poland)
On a Certain Class of Matrices
16:50—17:15 Jian-Jun Chen (Shanghai Finance University, China)
On the Research of Rank for Some Sudoku Matrices

Parellel Session B. Matrix Computations: (Office building 411)
Session Chair Maya Neytcheva (Uppsala University, Sweden)

15:35—16:00 Jun-Gong Xue (Fudan University, China)
Efficient Computation of Decay Rates of QBDs
16:00—16:25 Mu-Sheng Wei (Shanghai Normal University, China)
On the Perturbation Bounds of g-inverses and Oblique Projections
16:25—16:50 Gang Wu (Xuzhou Normal University, China)
Arnoldi versus GMRES for Computing PageRank: A Theoretical Contribution to Google's PageRank Problem
16:50—17:15 Zhi-Ru Ren (Chinese Academy of Science, China)
On Sinc Discretization and Banded Preconditioning for Linear Third-order ODE

Parellel Session C. Biostatistics (Office building 610)
Session Chair Haruo Yanai (St.Luke College of Nursing, Japan)

15:35—16:00 Bo Cai (University of South Carolina, USA)
Bayesian Semiparametric Frailty Selection in Multivariate Event Time Data
16:00—16:25 Yan-Chun Bao (Yunnan Normal University, China)
A Joint Modelling Approach for Clustered Recurrent Events and Death Events
16:25—16:50 Dian-Liang Deng (University of Regina, Canada)
Analysis for Temporal Gene Expressions under Multiple Biological conditions
16:50—17:15 Alan Lee (University of Auckland, New Zealand)
The Scott-Wild Method is Efficient under General Misspecification -A Projection Approach

Parellel Session D. Financial mathematics &Statistics (Office building 710)
Session Chair Guo-Fu Zhou (Washington University in St..Louis, USA & Shanghai Jiaotong University, China)
15:35—16:00 Cheng-Long Xu (Tongji University, China)
A New Method for Calibrating Default Intensity from Option Prices
16:00—16:25 Yong-Hui Liu (Shanghai Finance University, China)
Hermitian-type Singular Value Decomposition: Properties and Applications
16:25—16:50 Chao Zhu (University of Wisconsin–Milwaukee, USA)
On Optimal Harvesting Problems in Random Environments
16:50—17:15 Wei Liu (Shanghai Finance University, China)
Stochastic Volatility Model and Technical Analysis of Stock Price

18:00—19:00 Dinner

19:00—19:40 Bus time (From Hotel to the Bund)

20:00—21:00 Evening Cruise on the Huang-Pu River

21:00—22:00 Walk the Bund

22:00 From the Bund to Hotel

Sunday, June 6, 2010

8:45—9:35 SESSION 1 (Conference hall)
Invited speaker: Zhi-Dong Bai (National University of Singapore & Northeast Normal University, China)
Making Markowitz Portfolio Mean-Variance Principle Practically Usable by RMT
Session Chair: Kai-Tai Fang (Chinese Academy of Sciences, China & BNU-HKBU United International College, China)

9:35—10:25 SESSION 2 (Conference hall)
Invited speaker: Karl Gustafson (University of Colorado, Boulder, CO, USA)
Forty Years of Antieigenvalue Theory and Applications

Session Chair: Åke Björck (Linköping University, Sweden)

10:25—10:50 Tea break

Parellel Session A. Matrix Analysis (Conference hall)
Session Chair Yong-Ge Tian (Central University of Finance and Economics, China)

10:50—11:15 Haruo Yanai (St. Luke college of Nursing, Japan)
Some Extensions on the Ranges of a Correlation Matrix and Its Inverse Matrix
11:15—11:40 Xi-Fu Liu (Chongqing University, China)
Mixed-type Reverse-order Law of (AB)1,3,4

Parellel Session B. Matrix & Statistics (Office building 411)
Session Chair Yoshio Takane (McGill University, Canada)

10:50—11:15 Tatjana von Rosen (Stockholms University, Sweden)
Shift Permutation Invariance in Linear Random Factor Models
11:15—11:40 Jian-Wen Xu (Chongqing University, China)
Preliminary Test Almost Unbiased Ridge Estimator in A Linear Regression Model
with Multivariate Student-t Errors

Parellel Session C. Matrix & Statistics Computations (Office building 610)
Session Chair Yi-Min Wei (Fudan University)

10:50—11:15 Kohei Adachi (Osaka University, Japan)
Singular Value Reparameterization with Its Applications to Rank Preserving Computation, Procrustes Transformation, and Factor Analysis
11:15—11:40 Huai-An Diao (Northeast Normal University, China)
On Struct ured Condition Numbers for a Linear Functional of Tikhonov
Regularized Solution

Parellel Session D. Statistical Methods (Office building 710)
Session Chair Alastair Scott (University of Auckland, New Zealand)

10:50—11:15 Xiao-Mi Hu (Wichita State University, USA)
Testing Parameter Matrix with Some Rows Constrained by Synchronized
Orderings
11:15—11:40 Serge B. Provost (The University of Western Ontario, Canada)
On the Distribution of Quadratic Expressions in Singular Gaussian Vectors

11:40—13:40 Lunch

13:40—14:20 SESSION 3 (Conference hall)
Invited speaker: Kai-Tai Fang (Chinese Academy of Sciences, China &
BNU-HKBU United International College, China)
Additive Logistic Elliptical Distributions
Session Chair: Dietrich von Rosen (Swedish University of Agricultural Sciences, Sweden)

14:20—15:10 SESSION 4 (Conference hall)
Invited speaker: Peter Taylor (University of Melbourne, Australia)
Matrix-Analytic Methods in Stochastic Models
Session Chair: Jeffrey J. Hunter (Auckland University of Technology, New Zealand)

15:10—15:30 Tea break

Parellel Session A. Matrix Analysis (Conference hall)
Session Chair Guo-Liang Chen (East China Normal University, China)

15:30—15:55 Olivier Thas (Biometrics and Process Control Ghent University, Belgium)
A Matrix Formulation for a Recurrence Relation for the Construction of
Orthonormal Polynomials
15:55—16:20 Zhong-Peng Yang (Putian University, China)
The Equation and Singular Conditions of Matrix Inequalities for the Styan Type
16:20—16:45 Hua-Zhang Wu (He Fei University of Technology, China)
Solvability Criteria for Some Tangential Nevanlinna-Pick Interpolation Problems
of Matrix Valued Functions
16:45—17:10 Guang-Jing Song (Shanghai University, China)
The Extremal Ranks and the Invariance Properties of a Quadratic Quaternion
Matrix Expression

Parellel Session B. Matrix & Statistics (Office building 411)
Session Chair Simo Puntanen (University of Tampere, Finland)

15:30—15:55 Goetz Trenkler (Dortmund University of Technology, Germany)
Between OLSE and BLUE
15:55—16:20 Alastair Scott (University of Auckland, New Zealand)
Pseudo Likelihood-Ratio Tests for Survey Data
16:20—16:45 Hans Joachim Werner (University of Bonn, Germany)
More on the IPM Method
16:45—17:10 Chen-Qi Xia (Shanghai University of Finance and Economics, China)
On Equality of the Generalization of OLSE, BLUE and BLUP in the General Linear Model

Parellel Session C. Matrix Computations (Office building 610)
Session Chair Mu-Sheng Wei (Shanghai Normal University, China)

15:30—15:55 San-Zheng Qiao (McMaster University, Canada)
The LLL Algorithm using Fast Givens
15:55—16:20 Yi-Min Wei (Fudan University, China)
Condition Numbers for the LS and Tikhonov Regularization of Discrete Ill-posed Problems
16:20—16:45 Ying Li (Swedish University of Agricultural Sciences, Sweden)
A Comparison of the PLS and Gram-Schmidt Orthogonalization Algorithms
16:45—17:10 Xi Yang (Chinese Academy of Science, China)
On Waveform Relaxation Methods for Time-Dependent Stokes Equations

Parellel Session D. Computational Statistics (Office building 710)
Session Chair Jun-Gong Xue (Fudan University)

15:30—15:55 Zhi-Hong Xiao(Huazhong Agricultural University, China)
Admissibility of Linear Predictor in Generalized Growth Curve Model with Respect to Inequality Restriction
15:55—16:20 Stephen Liu (University of Auckland, New Zealand)
Diffusion Approximation for Calculating Expectations
16:20—16:45 Martin Ohlson (Linköping University, Sweden)
Profile Analysis for a Growth Curve Model
16:45—17:10 Xia Shen (Uppsala University, Sweden)
Estimation of Parameters in Random Effect Models with Covariate Uncertainty

18:00---21:00 Banquet
(Langyi Fang in JinGao Road, Including 30 minutes EXPO introduction)

Monday, June 7, 2010

Tour Expo 2010 in Shanghai

Tuesday, June 8, 2010

8:45—9:35 SESSION 1 (Conference hall)
Invited speaker Li-Xing Zhu (Hong Kong Baptist University, Hong Kong)
Generalized Linear and Single-Index Models Re-visited
Session Chair S. Ejaz Ahmed (University of Windsor, Canada)

9:35—10:25 SESSION 2 (Conference hall)
Invited speaker Stephen Haslet (Massey University, New Zealand)
Data Cloning and Design Matrices
Session Chair Hans Joachim Werner (University of Bonn, Germany)

10:25—10:50 Tea break

Parellel Session A. Matrix & Statistics (Conference hall)
Session Chair Bao-Xue Zhang (Northeast Normal University, China)

10:50—11:15 Simo Puntanen (University of Tampere, Finland)
Matrix Tricks for Linear Statistical Models: Our Personal Top Twenty
11:15—11:40 Tie-Feng Ma (Southwestern University of Finance and Economics, China)
Efficient Improved Estimation of the Parameters in Two Seemingly Unrelated Regression Models

Parellel Session B. Statistical Methods (Office building 411)
Session Chair Tatjana Von Rosen (Stockholms University, Sweden)

10:50—11:15 Xiao-Bin Li (Shanghai Finance University, China)

On Equality of the BLUPs under Two Linear Models with New Observations
11:15—11:40 Xu-Ping Zong (Yangzhou University, China)
Confidence Regions in terms of Array Matrix for Nonlinear Mixed Models with Right-censored Data

Parellel Session C. Statistical Methods (Office building 610)
Session Chair Li-Xing Zhu (Hong Kong Baptist University, Hong Kong)

10:50—11:15 S.Ejaz Ahmed (University of Windsor, Canada)
Model Selection and Inference Strategies in Semiparametric Partially Linear Models
11:15—11:40 Rong-Xian Yue (Shanghai Normal University, China)
Optimal Designs in Random Regression Model with Heteroscedastic Errors

Parellel Session D. Statistical Methods (Office building 710)
Session Chair Yonghui Liu (Shanghai Finance University, China)

10:50—11:15 Dietrich von Rosen (Swedish University of Agricultural Sciences, Sweden)
Reduced Rank Regression in General Multivariate Linear Models
11:15—11:40 Chengcheng Hao (Stockholm University, Sweden)
Influential Observations in Linear Mixed Models

11:40—13:40 Lunch

Parellel Session A. Matrix & Statistics (Conference hall)
Session Chair Oskar Maria Baksalary (Adam Mickiewicz University, Poland)

13:40—14:05 Yong-Ge Tian (Central University of Finance and Economics, China)
Some Formulas for Inertias and Ranks of Orthogonal Projectors and Hermitian Unitary Matrices
14:05—14:30 Yoshio Takane (McGill University, Canada)
A New Breed of CPCA (Constrained Principal Component Analysis)
14:30—15:05 Hai-Xia Chang (Shanghai Finance University, China)
The Hermitian R-conjugate Procrustes Problem

Parellel Session B. Statistics and DOE (Office building 411)
Session Chair Rong-Xian Yue (Shanghai Normal University, China)

13:40—14:05 Md. Saleh Ahmed (Sultan Qaboos University, Oman)
Quantiles Estimation using Successive Sampling with Multivariate Auxiliary Information
14:05—14:30 Sven Ahlinder (Volvo Technology Corporation, Sweden)
Efficiently Improving a Black Box Model Characterized by a Million Parameters
14:30—15:05 Xiao-Dong Zhou (Shanghai Institute of Foreign Trade, China)
Robust Designs on Discrete Design Space

Parellel Session C. Stochastic Analysis (Office building 610)
Session Chair Goetz Trenkler (Dortmund University of Technology, Germany)

13:40—14:05 Jeffrey J Hunter (Auckland University of Technology, New Zealand)
The Distribution of the Mixing Times in a Markov Chain
14:05—14:30 Shun-Pu Zhang (University of Nebraska - Lincoln, USA)
Sequence Comparison using Multi-Order Markov Chains
14:30—15:05 Francisco Aparisi (Universidad Politecnica de Valencia, Spain)
A Multi-dimensional Markov's Chain for Computing and Optimizing the ARLs of a set of EWMA Quality Control Charts

15:05—15:25 Tea break

Parellel Session A. Matrix & Statistics (Conference hall)
Session Chair Stephen Haslett (Massey University, New Zealand)

15:25—15:50 Jamal Najim (Telecom Paristech, France)
A Statistical Test for Spiked Models in Large Random Matrices
15:50—16:15 Jun-Lin Han (Yunnan Normal University, China)
Quasi-Monte Carlo Estimation in Nonlinear Reproductive Dispersion Mixed Models

Parellel Session B. Statistical Methods (Office building 411)
Session Chair Yong Fang (Shanghai Finance University, China)

15:25—15:50 Han-Song Wang (Cancer Research Center of Hawaii, USA)
Using Generalized Linear Mixed Model to Correct for Population Stratification in Case-control Genetic Association Studies
15:50—16:15 Chien-Hua Wu (Chung-Yuan Christian University, Taiwan China)

A Novel Estimator for Incremental Cost-effectiveness Ratio based on Number Needed to Treat

Parellel Session C. Statistical Methods (Office building 610)
Session Chair Olivier Thas (Biometrics and Process Control Ghent University, Belgium)

15:25—15:50 Wajdi M. Ratemi (University of Alfateh, Libya)
Embedded Pascal Triangles for Polynomial Expansion
15:50—16:15 Sana BuHamra (Kuwait University, Kuwait)
Bivariate FGM Distributions and Their Concomitants

16:25—16:45 Closing ceremony

1. Prof. Zhongci Shi's talk
2. Prof. Jeff. Hunter's talk
3. Prof. Da-Qi Wu 's talk