Invited Sessions

New Investigators

Javier Rojo,	Organizer
William C. Wojciechowski,	Chair
Gabriel Huerta U of New Mexico	*Spatio-temporal analysis of Mexico city ozone levels*
Sergio Juarez U Veracruzana Mexico	*Robust and efficient estimation for the generalized Pareto distribution*
William C. Wojciechowski Rice University	*Adaptive robust estimation by simulation*
Rudolf H. Riedi Rice University	*Optimal sampling strategies for tree-based time series*

Multiple hypothesis tests: New approaches—optimality issues

Juliet P. Shaffer,	Chair
Juliet P. Shaffer UC Berkeley	*Different types of optimality in multiple testing*
Joseph Romano Stanford University	*Optimality in stepwise hypothesis testing*
Peter Westfall Texas Tech University	*Optimality considerations in testing massive numbers of hypotheses*

Robustness

James R. Thompson,	Chair
Adrian Raftery U of Washington	*Probabilistic weather forecasting using Bayesian model averaging*
James R. Thompson Rice University	*The simugram: A robust measure of market risk*
Nozer D. Singpurwalla George Washington U	*The hazard potential: An approach for specifying models of survival*

Extremes and Finance

Jef Teugels,	Chair
Richard A. Davis Colorado State University	*Regular variation and financial time series models*
Hansjoerg Albrecher University of Graz Austria	*Ruin theory in the presence of dependent claims*
Patrick L. Brockett U of Texas, Austin	*A chance constrained programming approach to pension plan management when asset returns are heavy tailed*

Recent Advances in Longitudinal Data Analysis

Naisyin Wang, Chair

Raymond J. Carroll
Texas A&M Univ.
Semiparametric efficiency in longitudinal marginal models

Pushing Hsieh
UC Davis
Some issues and results on nonparametric maximum likelihood estimation in a joint model for survival and longitudinal data

Jane-Ling Wang
UC Davis
Functional regression and principal components analysis for sparse longitudinal data

Semiparametric and Nonparametric Testing

David W. Scott, Chair

Jeffrey D. Hart
Texas A&M Univ.
Semiparametric Bayesian and frequentist tests of trend for a large collection of variable stars

Joseph Gastwirth
George Washington U.
Efficiency robust tests for linkage or association

Irene Gijbels
U Catholique de Louvain
Nonparametric testing for monotonicity of a hazard rate

Philosophy of Statistics

Persi Diaconis, Chair

David Freedman
UC Berkeley
Some reflections on the foundations of statistics

Sir David Cox
Nuffield College, Oxford
Some remarks on statistical inference

Deborah Mayo
Virginia Tech
The theory of statistics as the "frequentist's" theory of inductive inference

Special contributed session

Shulamith T. Gross, Chair

Victor Hugo de la Pena
Columbia University
Pseudo maximization and self-normalized processes

Wei-Yin Loh
U of Wisconsin, Madison
Regression tree models for data from designed experiments

Shulamith T. Gross
NSF and
Baruch College/CUNY
Optimizing your chances of being funded by the NSF

Contributed papers

Aris Spanos, Virginia Tech: *Where do statistical models come from? Revisiting the problem of specification*

Hannes Leeb, Yale University: *The large-sample minimal coverage probability of confidence intervals in regression after model selection*

Jun Yan, University of Iowa: *Parametric inference of recurrent alternating event data*

Gâbor J. Székely, Bowling Green State U and Hungarian Academy of Sciences: *Student's t-test for scale mixture errors*

Jaechoul Lee, Boise State University: *Periodic time series models for United States extreme temperature trends*

Loki Natarajan, University of California, San Diego: *Estimation of spontaneous mutation rates*

Chris Ding, Lawrence Berkeley Laboratory: *Scaled principal components and correspondence analysis: clustering and ordering*

Mark D. Rothmann, Biologies Therapeutic Statistical Staff, CDER, FDA: *Inferences about a life distribution by sampling from the ages and from the obituaries*

Victor de Oliveira, University of Arkansas: *Bayesian inference and prediction of Gaussian random fields based on censored data*

Jose Aimer T. Sanqui, Appalachian State University: *The skew-normal approximation to the binomial distribution*

Guosheng Yin, The University of Texas MD Anderson Cancer Center: *A class of Bayesian shared gamma frailty models with multivariate failure time data*

Eun-Joo Lee, Texas Tech University: *An application of the Hâjek–Le Cam convolution theorem*

Daren B. H. Cline, Texas A&M University: *Determining the parameter space, Lyapounov exponents and existence of moments for threshold ARCH and GARCH time series*

Hammou El Barmi, Baruch College: *Restricted estimation of the cumulative incidence functions corresponding to K competing risks*

Asheber Abebe, Auburn University: *Generalized signed-rank estimation for nonlinear models*

Yichuan Zhao, Georgia State University: *Inference for mean residual life and proportional mean residual life model via empirical likelihood*

Cheng Cheng, St. Jude Children's Research Hospital: *A significance threshold criterion for large-scale multiple tests*

Yuan-Ji, The University of Texas MD Anderson Cancer Center: *Bayesian mixture models for complex high-dimensional count data*

K. Krishnamoorthy, University of Louisiana at Lafayette: *Inferences based on generalized variable approach*

Vladislav Karguine, Cornerstone Research: *On the Chernoff bound for efficiency of quantum hypothesis testing*

Robert Mnatsakanov, West Virginia University: *Asymptotic properties of moment-density and moment-type CDF estimators in the models with weighted observations*

Bernard Omolo, Texas Tech University: *An aligned rank test for a repeated observations model with orthonormal design*