

## Invited Sessions

### *New Investigators*

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

### *Multiple hypothesis tests: New approaches—optimality issues*

- |  |   |
|--|---|
| <b>Juliet P. Shaffer,</b>                      | Chair   |
| <b>Juliet P. Shaffer</b><br>UC Berkeley        | <i>Different types of optimality in multiple testing</i>                  |
| <b>Joseph Romano</b><br>Stanford University    | <i>Optimality in stepwise hypothesis testing</i>                          |
| <b>Peter Westfall</b><br>Texas Tech University | <i>Optimality considerations in testing massive numbers of hypotheses</i> |

### *Robustness*

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

### *Extremes and Finance*

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