

University of Connecticut

Department of Statistics Newsletter

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A Message from the Department Head

Welcome to the eighth issue of our “Newsletter”. There have been many exciting developments during the past year.

I am extremely pleased to mention that we have two new faculty members joining in Fall 2005. Ofer Harel is joining us as an Assistant Professor and Zhiyi Chi is joining as an Associate Professor. Ofer received his Ph.D. from the Pennsylvania State University, State College, Pennsylvania, after which he became a Postdoctoral Fellow in the Department of Biostatistics at the University of Washington, Seattle. Zhiyi received his Ph.D. from Brown University and joining us from the University of Chicago, where he was an Assistant Professor. I am also happy to mention that Ming-Hui Chen has been promoted to Full Professor effective Fall 2005. We also have a Visiting Scholar, Sungduk Kim. Sungduk received his Ph.D. in March 2004 from Pusan National University, Pusan Korea. Currently he is doing a post doctoral research in the department.



Ofer Harel



*Zhiyi
Chi*

It is also a great pleasure to mention that *Ming-Hui Chen* has become a Fellow of the American Statistical Association, *Yazhen Wang* has become a Fellow of the Institute of Mathematical Statistics and *Bonnie Ray*, IBM T.J. Watson Research, our adjunct faculty, has also become a Fellow of the American Statistical Association.

The research initiatives and the quality of output of the department continue to soar. We enjoy research funding from a variety of sources including NSF, NIH, NSA, AOFSR and private companies. Several research proposals are currently under review for extramural funding. International and national visibility of the department also continues to grow with our faculty’s participation and visits at conferences and other universities all over the world.

The faculty members continue to develop and maintain significant collaborative research programs with colleagues from other departments, universities, and organizations. Within UConn, we currently maintain strong relationships with the departments of Civil Engineering, Computer Science, Ecology and Evolutionary Biology, Economics, Molecular and Cell Biology,

Finance, Mathematics, Pathobiology, Pharmacy, and Natural Resources Management. We are strongly committed to strengthening over interdisciplinary research. Faculty members and graduate students from Ecology and Evolutionary Biology and from Statistics meet weekly to further collaborative research on Statistical Genetics. Faculty from Genetics and Developmental Biology at UCHC, Computer Science, and Statistics meet periodically for collaborative research in Bioinformatics. Some faculty members are also involved with various interdisciplinary programs within the university, including Teachers for New Era and Public Health Initiatives.

Outside UConn, we collaborate with research groups in the Division of Biostatistics at the University of Minnesota, the University of North Carolina at Chapel Hill, Harvard Medical School, University of New Orleans, University of Oregon, Medical University of South Carolina, and the National Institute of Standards and Technology. At the international level, we are collaborating with faculty members from the University of Saõ Paulo, Brazil, Pontificia Universidad de Catolica de Chile, Santiago, Chile, Myongji University, South Korea, National University of Singapore, Singapore, University of Tsukuba, Japan and RMIT University, Melbourne, Australia. The internship programs with the UConn Health Center is flourishing and our students continue to enjoy the practical experience we offer them. The UConn Health Center has continued to support our students both from joint research grants as well as from internship programs. We thank Drs. Nick Warren and Martin Cherniack at the Health Center for their continued support during the past year. We are developing more projects through the Center for Applied Statistics (CAS). Currently we are running our internship program through the CAS. The list of clients is quite impressive.

On the instructional side, the enrollment in our service courses continues to climb, reflecting substantially increased demand for statistical expertise in a multitude of disciplines. As a part of our M.S. program with a Biostatistics concentration, we have offered courses on Epidemiology and Clinical Trials. Both courses had record enrollment.

The graduate level seminar courses in survival analysis, statistical consulting, Bioinformatics and clinical trials were also well received. The number and quality of majors in Statistics and Mathematics/Statistics continue to grow. We are working with ACES and other groups towards strengthening our undergraduate major. The Field Study Internship and Undergraduate Research initiatives will aid in our effort. We have established a Minor in Statistics which attracts students from other disciplines, and we continue to foster our High School Coop program to attract students into majors and minors in Statistics.

Professor David R. Brillinger from the University of California, Berkeley was the 18th Pfizer Colloquium presenter in the Department. The Pfizer Colloquium titled "A Journey Through Random Process Data Analysis: One Type to the Next", was professionally videotaped under the auspices of Filming of Distinguished Statisticians for the Archive of the American Statistical Association.

The Joint UConn-UMass colloquia have been held every semester for a number of years. In Fall 2004, our own Cyr M'lan presented a seminar at UMass. On March 30, 2005, we hosted the seminar and our invited colloquium speaker was Erin Conlon from UMass.

Finally, I am glad to mention that Elizabeth Macfarlane (Class of '39) recently visited our department and donated to our alumni fund.

I am very proud of our accomplishments and would like to thank our faculty, staff, alumni and professional friends for their commitment to the department. I welcome your inquiries and suggestions.

- *Dipak K. Dey* (Phone: (860) 486-4196, e-mail: dey@stat.uconn.edu)

From the Director of Graduate Studies

The graduate program continues to flourish. Through a creative mix of funding sources, this year we supported 30 students. We continue to offer a very vibrant and modern set of courses exposing our students to the most exciting and active research areas in the field. We graduated 5 Ph.D.'s and 7 Masters this year, and the job market in statistics remains excellent.

I was awarded a grant from our Graduate School to recruit more and better U.S. graduate students. With this grant we invited all the U.S. candidates awarded a teaching assistantship to visit our department during the recruitment season to help them make an informed decision. Four out of seven candidates who visited us decided to accept our offer shortly after their visit. They are all math majors who graduated from the University of Notre Dame, Quinnipiac University, Montana State University (MS), and Bryn Mawr College. One of them has been working at an investment management company for a year, and another one has been working at Census Bureau for 6 years. Victoria Barone received the outstanding scholar award from the university, one of only 10 such awards. We would like to take this opportunity to congratulate her. In addition, we have recruited three international students with support; they are from Shanghai University of Finance and Economics (China), University of Pune (India), and Tel Aviv University (Israel). We are very proud of the accomplishments of all our recruits. Among the students admitted without support, at least ten have indicated they will join us in the fall. Some of them either transferred from other departments on campus or have double majors while pursuing a PhD. or MS in animal science, engineering, economics, business, math, or physics. The graduate students are a truly international group with diverse interests. Many enroll in our biostatistics concentration program. The second popular interest among our students is financial statistics.

An updated Graduate Brochure, providing information about the Department and the Graduate Program, and containing application material is available upon request.

- *Lynn Kuo* (Phone: (860) 486-2951, e-mail: lynn@stat.uconn.edu)

From the Director of Undergraduate Program

We have a good cohort of able and motivated Statistics and Mathematics-Statistics majors in our undergraduate program. Our course offering is versatile, and includes courses usually taken by Statistics majors (such as STAT 201, 220, 230, 231, 242 and 243) as well as courses that are routinely taken by students in other programs such as Actuarial Science and Engineering (STAT 235, 242, 261, 280). Many of our undergraduate majors pursue graduate studies in Statistics, either in our department or elsewhere. Field Study: Internship (STAT294) and Undergraduate Research (STAT296) continue to enhance the learning opportunities for our students.

- Nalini Ravishanker (Phone: (860)486-4760; e-mail: nalini@stat.uconn.edu)

Selected Faculty Activities

Editorial Boards

Richard Bass is an Associate Editor of *Annals of Probability* and Associate editor of *Stochastic Processes and their Applications*.

Ming-Hui Chen is Associate Editor of *Lifetime Data Analysis*, Co-Editor of *Sankhya*, Associate Editor of *Bayesian Analysis* and Associate Editor of *Journal of Computational and Graphical Statistics*.

Evarist Giné is an Associate Editor of *Revista Matemática Ibero-Americana*, *Bernoulli*, *Annals of Probability*, *Stochastic Processes and their Applications*, *Journal of Theoretical Probability*, *Electronic Journal of Probability*, *Electronic Communications in Probability*, *Publicacions Matemàtiques* and *TEST*.

Joseph Glaz is the Editor-in-Chief of *Methodology and Computing in Applied Probability*. He is also an Associate Editor of the *Journal of Mathematical Analysis and Applications*, and *Sequential Analysis*.

Lynn Kuo is an Associate Editor of the *Journal of the American Statistical Association*, *Theory and Methods Section*.

Nitis Mukhopadhyay is the Editor of *Sequential Analysis* (2005). He is also an Associate Editor of the *Communications in Statistics*, *Statistical Methodology* and the *Calcutta Statistical Association Bulletin*.

Nalini Ravishanker is an Associate Editor of *The American Statistician* and the *Journal of Forecasting*.

Richard A. Vitale is Editor of the Lecture Notes and Monograph Series of the Institute of Mathematical Statistics and serves on the Editorial Boards of *Advances in Applied Probability* and *Methodology and Computing in Applied Probability*.

Yazhen Wang is an Associate Editor of *Statistica Sinica*.

Selected Invited Faculty Talks

Enrique Alvarez presented contributed talks at the Seventh New Researchers Conference in Statistics - held at York University, Canada – and at the Joint Statistical Meetings. He also presented a contributed paper on Asymptotic Efficiency for Alternating Renewal Processes the 2005 Conference on Applied Stochastic Models and Data Analysis (ASMDA2005) held in Brest, France.

Richard Bass gave invited talks at the Conference on Stochastic partial differential equations, Banff, September 2003, the Conference on Stochastic Processes, Delhi, India, December 2003, the Conference on Financial Management, Stratton, VT, January 2004, and gave a colloquium at Purdue University, April 2004.

Ming-Hui Chen was the invited speaker at The Workshop on Bayesian Model Selection, Utrecht, Netherlands, July 2004; The 6th ICSA International Conference, Singapore, July 2004; The Second Workshop on Monte Carlo Methods, Cambridge, Massachusetts, August 2004; The IMS Workshop on Semi-parametric Methods for Survival and Longitudinal Data, Institute for Mathematical Sciences, National University of Singapore, Singapore, March 2005; and The 2005 Spring Meeting of the International Biometric Society, Eastern North American Region (ENAR), Austin, TX, March 2005. He gave a talk in a SBSS Topic Contributed Session at the 2004 JSM, Toronto, Canada, August 2004. He also gave a full day short course on “Missing Data Methods in Regression Models”, at the 2004 JSM, Toronto, Canada, August 2004, and two-days invited tutorial lectures on “Bayesian Methods for Survival and Longitudinal Data” at The IMS Workshop on Semi-parametric Methods for Survival and Longitudinal Data, Institute for Mathematical Sciences, National University

of Singapore, Singapore, March 2005.

Dipak K. Dey presented invited talk at the Joint Statistical Meetings in Toronto, Canada, August 2004, invited colloquium in the Department of Mathematics and Statistics, University of Windsor, Canada, November, 2004, invited talk at the Pfizer Global Research, New London, CT and at the International Conference on the Future in Statistical Theory, Practice and Education, Hyderabad, India, December, 2004, plenary talk at the International Conference on Bayesian Statistics and its Applications, Varanasi, India, January 2005, invited talk at the Second Latin American Congress on Bayesian Statistics, San Jose del Cabo, Mexico, February, 2005, invited talk at the Frontiers in Applied and Computational Mathematics, Department of Mathematical Sciences, New Jersey Institute of Technology, Newark, New Jersey, May, 2005, invited talk at the Workshop on Spatio-temporal modeling, Department of Mathematics, University of Southampton, UK, May 2005 and invited discussant at the 5th Objective Bayes conference, Branson, Missouri, June 2005.

Evarist Giné is the 2004 IMS Medallion Lecturer (former Special Invited Lecturers), which was delivered at the 67th annual meeting of the IMS 6th World Congress of the Bernoulli Society, Barcelona, 2004. Keynote lecture at the 2005 New England Statistics Symposium, UConn Stat Dept, Storrs, April 23, 2005. Special Session on High Dimensional Probability, AMS Spring 2005 Sectional Meeting, Newark, DE, April 2-3, 2005.

Joseph Glaz presented an invited lecture at the University of Lille, France, May 2005. He also presented an invited lecture at the International Symposium ASMDA 2005, Brest, France, May 2005.

Lynn Kuo gave invited talks at Northern Michigan University and Albert Einstein Medical School, Yeshiva University

Nitis Mukhopadhyay gave invited lectures at the Miami University in Ohio, University of Maryland, Baltimore and Binghamton University. A former alumni of this department, Sujay Datta (Ph.D., 1995), arranged a special session at the JSM 2004 in Toronto that was earmarked for Introductory Overview Lectures. Mukhopadhyay gave a hour-long presentation on real applications of sequential methodologies. He was also one of the two principal organizers for the *International Sri Lankan Statistical Conference: Visions of Futuristic Methodologies* that was held in Kandy, Sri Lanka during December 28-30,2004. He gave an invited lecture and chaired a session in the same conference. Also, presented an invited paper at the XI-th International Symposium on Applied Stochastic Models and Data Analysis (ASMDA2005) during May 17-20 in Brest, France.

Vladimir Pozdnyakov presented invited talks at the Fifth Biennial International IISA Conference, May 2004, University of Georgia and at seminar of Statistics Department, Wharton School, University of Pennsylvania, January 2005.

Nalini Ravishanker presented a talk at the University of Texas at San Antonio in April 2005 on multivariate times-to-events modeling, and on statistical models for software reliability in the Topics Contributed Session at JSM Toronto in August 2004.

Richard A. Vitale organized the Joint Summer Research Conference on Gaussian Measure and Geometric Convexity at Snowbird, Utah, July 2004 and gave invited lectures at the Session on Analytical Convex Geometry, AMS Regional Meeting,

Lawrenceville (2004) and at the Workshop on Variational Limits, Weizmann Institute of Science, Rehovot, Israel, June 2004. He also presented an invited lecture at the Celebratory Colloquium in honor of Prof. Dr. Rolf Schneider, University of Salzburg (2004).

Yazhen Wang was invited as a visiting professor at Shanghai University of Economics and Finance, and gave a short course on Financial Time Series, Shanghai, December of 2004 and January of 2005. He presented invited talks at the 55th ISI conference, Sydney, Australia, April 2005, and at New Inference Concepts for Analysing Complex Data, Oberwolfach, Germany, November 2004. He also gave seminars in the Department of Statistics, Carnegie Mellon University, March 2005, Beijing University, December 20, 2004, Wuhan University, April 2005, and Tsinghua University, April 2005.

Grants

Enrique Alvarez received travel grants from the IMS to fund participation at the Seventh New Researchers Conference in Statistics, held at York University, Canada. He has also received a travel grant from the UNESCO Europe to attend the Summer School in Empirical Processes, held in Laredo, Spain.

Richard Bass is the P.I. on a three year grant from the National Science Foundation.

Ming-Hui Chen is the P.I. on the subcontract of an NIH R01 grant for 2006-2008, an NIH R01 grant for 2003-2006, and another NIH R01 grant for 2002-2005. He is the P.I. on an NSF grant on “Scientific Computing Research Environments for the Mathematical Sciences” (SCREMS) for 2002-2004 and the P.I. on a grant from the Brigham and Women's Hospital on “Statistical Research for Prostate Cancer

Study”. He serves as a Statistics Consultant on an NIH SBIR grant with the Cytel Software Corporation for 2003-2006.

Dipak K. Dey is continuing a five year NIH R01 grant with D. Grant of the School of Pharmacy on Proteomics and a NIH R01 grant with D. Sinha of the Medical University of South Carolina as a Co-PI for three years. He has also received a Phase II SBIR grant from US Airforce through Sonalysts, Inc. He is continuing a NIH R01 grant for three years with K. Holsinger of EEB on “Bayesian methods for analyzing genetic diversity”. Recently he has received with OPIM Department the Provost grant for the Center for Internet Data and Research Intelligence Services (CIDRIS).

Evarist Giné has received a two year Department of Defense grant to work on his proposal “Limit Theorems on Probability Theory and Applications”.

Joseph Glaz received a National Security Agency grant to support the International Workshop in Applied Probability at the University of Piraeus, Greece. He also received a subcontract award from Harvard Pilgrim Health and Harvard Medical School.

Lynn Kuo is currently a co-investigator of a NIH (NIGMS) grant for Integrated Bioinformatics Center of Cellular Biology, she is also a co-investigator of a NIH/NIDDK grant on workshop support for expression profiling the osteoprogenitor lineage. Two of her students have been supported half time by these grants. She was also awarded a pilot study grant from our graduate school to recruit U.S citizens and permanent residents for our graduate program.

Nitis Mukhopadhyay received UCRF Travel Grants to partially fund participation at the JSM in Toronto, *the International Sri Lankan Statistical Conference in Kandy*, and

the XI-th International Symposium on Applied Stochastic Models and Data Analysis (ASMDA2005) in Brest, France

Vladimir Pozdnyakov received an IMS travel award to attend the IMS New Researchers Conference 2003.

Yazhen Wang is the PI for a NSF grant from 2005 to 2008. He also has a NIH R01 grant.

Outreach

Enrique Alvarez served as referee for the Annals of Statistics, Journal of Statistical Planning and Inference, and the Division of Mathematical Sciences of the National Science Foundation.

Richard Bass was a member of the organizing committee for International Probability conference at Banff in July 2002.

Ming-Hui Chen is the Program Chair of the Section On Bayesian Statistical Sciences for the 2005 JSM and is a member of the Board of Directors, International Chinese Statistical Association (Elected in 2003, Serving for 2004-2006).

Dipak K. Dey is a visiting faculty at the Statistical Engineering Division, NIST, Gaithersburg, MD. Currently he is serving on the ASA Archives and Historical Records Committee and is the chair of the editorial selection committee of the Institute of Mathematical Statistics. He is a member of the task force of the newly formed Center for Public Health and Health Policy at UConn and is Co-Chair of the Teachers for New Era Assessment Committee. He was a chair of the International Advisory Committee of the conference on Bayesian Statistics and its Applications, Varanasi, India. Served on three NIH panels on “Modeling and Applications in Biological Systems”, “Clinical Proteomics” and

“Bioinformatics”. Recently he has been elected as a Chair of the Section on Bayesian Statistical Sciences of the American Statistical Association.

Evarist Giné was a co-organizer, with V. Koltchinskii, W. Li and J. Zinn, of the Fourth International Conference on High Dimensional Probability, held at Saint John's College, Santa Fe, New Mexico, June 2005.

Joseph Glaz was a member of the scientific committee of an International Symposium ASMDA 2005, Brest, France. He also was a team leader in a multi-institutional interdisciplinary grant proposal to the Department of Homeland Security to establish at the University of Connecticut a National Center for the Study of High Consequence Event Preparedness and Response.

Lynn Kuo just finished her term as a member of the Study Section of the Biostatistical Methods and Research Design of the Center of Scientific Review at NIH. She also organized a topic contributed session on “Recent Advances in Event Studies Including Recurrent Events” in the joint statistical meetings at Minneapolis, 2005. She is the core member of the bioinformatics group on both campuses (Storrs and UCHC) who meets weekly to address issues in microarray data analysis, pathway constructions, and bioinformatics infrastructure and research.

Nitis Mukhopadhyay is the chair on the Committee of Filming Distinguished Statisticians of the American Statistical Association. In November 2004, Professor David Brillinger, University of California-Berkeley, was videotaped at the University of Connecticut under this program. A related story ran in the *Am Stat News*, April 2005 issue, p. 8. Liaison for the invited paper session at the JSM 2003 organized on behalf of the Friends of ISI. Mukhopadhyay was

the co-organizer of the *International Sri Lankan Statistical Conference* in December 2004. His related article entitled, “International Sri Lankan Statistical Conference and Tsunami Came Face to Face”, appeared in the *Am Stat News*, February 2005 issue, pp. 17-18.

Nalini Ravishanker is active as a Statistics Coordinator in the UConn Early College Experience Program. She is actively involved with joint research with faculty in the departments of Civil Engineering, Marketing, and the Department of Community Medicine at UCHC, as well as with researchers at IBM Watson Research Center.

Yazhen Wang serves in Mentoring Board for Center on Aging and Advisory Board for Exploratory Center for Frontier Medicine at UConn Health Center. He is a visiting professor at Research Institute of Econometrics, Shanghai University of Finance and Economics.

Selected Publications

Enrique Alvarez 2004. Smoothed nonparametric estimation in window censored semi markov processes. *J. Statist. Plann. Inference* 131, 209-229.

2005. Estimation in stationary markov renewal processes with application to earthquake forecasting in Turkey. *Methodol. Comput. Appl. Probab.* 7, 119-130.

2005. Asymptotic efficiency in censored alternating renewal processes. *Proceedings of the Applied Stochastic Models and Data Analysis Conference* - (ASMDA 2005).

Richard Bass (with Z.-Q. Chen) 2003. Brownian motion with singular drift. *Annals of Probability*, 31, 791-817.

(With D. You) 2003. A Fatou theorem for

α -harmonic functions. *Bull. Sciences Math.*, 127, 635-648.

(With M.T. Barlow) 2004. Stability of parabolic Harnack inequalities. *Trans. American Mathematical Society*, 356, 1501-1533.

(With K. Burdzy, and Z.-Q. Chen) 2004. Stochastic differential equations driven by stable processes for which pathwise uniqueness fails. *Stochastic Processes & their Applications*, 111, 1-15.

Ming-Hui Chen 2005. Computing marginal likelihoods from a single MCMC output. *Statistica Neerlandica*, 59, 16-29.

(With J.G. Ibrahim, S.R. Lipsitz, and A.H. Herring) 2005. Missing data methods in regression models. *Journal of the American Statistical Association*, 100, 332-346.

(With J.G. Ibrahim and Q.-M. Shao) 2004. On propriety of the posterior distribution and existence of the maximum likelihood Estimator for regression models with covariates missing at random. *Journal of the American Statistical Association*, 99, 421-438.

(With A.V. D'Amico, K.A. Roehl, and W.J. Catalona) 2004. The preoperative PSA velocity and the risk of death from prostate cancer after radical prostatectomy. *New England Journal of Medicine*, 351, 125-135.

Dipak K. Dey (with R. Fu and K. Holsinger) 2005. Bayesian inference of population structure from dominant markers from mixtures of Betas. *Bioinformatics*, 21, 1516-1529.

(With C. Ren and D. Sun) 2005. Comparison of Bayes and frequentist approaches for the estimation and prediction

for the normal population. *Sankhya*, 66, 678-706.

(With A. Micheas) 2005. Assessing shape differences in populations of shapes using the complex Watson shape distribution. *Journal of Applied Statistics*, 33, 1069-1085.

(With S. Banerjee) 2005. Proportional odds model for spatially correlated survival data. *Life Time Data Analysis*, 11, 175-191.

Evarist Giné (with V. Koltchinskii and J. Zinn) 2004. Weighted uniform consistency of kernel density estimators. *Annals of Probability*, 32, 2570-2605.

(With D. Mason) 2004. The law of the iterated logarithm for integrated square deviation of a kernel density estimator. *Bernoulli*, 10, 721-752.

(With V.I. Koltchinskii and L. Sachanenko) 2004. Kernel density estimators: convergence in distribution for weighted sup norms. *Probability Theory and Related Fields*, 130, 167-199.

(With E. del Barrio and F. Utzet) 2005. Asymptotics for L_2 functionals of the quantile process with applications to minimum Wasserstein distance tests. *Bernoulli*, 11, 131-189.

Joseph Glaz (with Z. Zhang) 2004. Multiple window discrete scan statistics. *Journal of Applied Statistics*, 31, 979-992.

(With V. Pozdnyakov) 2005. A repeated significance test for distributions with heavy tails. *Sequential Analysis*, 24, 77-98.

(With V. Pozdnyakov, M. Kulldorff and M. Steele) 2005. A martingale approach to scan statistics. *Annals of the Institute of Statistical Mathematics*, 57, 21-37.

(With V. Pozdnyakov) 2005. A nonparametric sequential test for distributions with heavy tails. *Journal of Statistical Planning and Inference*, (in press).

Lynn Kuo (with C. Hall, J. Ying, and R. Lipton) 2003. Bayesian and profile likelihood change point methods for modeling cognitive function over time. *Computational Statistics and Data Analysis*, 42, 91-109.

(With Z. Chen) 2004. A State Duration Model for Brand Choice and Inter-purchase Time. *Journal of Data Sciences*, V.2, 125-147.

(With I.R. Chiang) 2004. Managing software development process using system reliability data in *Mathematical Reliability: an Expository Perspective*, eds: N. Singpurwalla, R. Soyer, Kluwer, Boston, 233-248.

(With J. Ying, and G. Seow) 2005. Forecasting stock prices using a hierarchical Bayesian approach. *Journal of Forecasting*, 2005, V. 24, 39-59.

Cyr M'lan (with S.R. Kahn, D.L. Lamping, X. Kurz, A. Bedard, L.A. Abenhaim) 2004. Relationship Between Clinical Severity of Chronic Disease and Patient-Reported Quality of Life: Results from an International Cohort Study. *Journal of Vascular Surgery*, 39, 4, 823-828.

(With S.R. Kahn, D.L. Lamping, X. Kurz, A. Bedard, L.A. Abenhaim) 2004. The influence of venous thromboembolism on quality of life and severity of chronic venous disease: Results from the VEINES international cohort study. *Journal of Thrombosis and Haemostasis*, 2: 2146-2151.

Nitis Mukhopadhyay (with S. Datta and S.

Chattopadhyay) 2004. *Applications of Sequential Methodologies*. Marcel Dekker, Inc., New York.

(With M. S. Son and Y. C. Ko.) 2004. A new two-stage sampling design for estimating the maximum average time to flower. *Journal of Agricultural, Biological, and Environmental Statistics*, 9, 479-514.

(With B. M. de Silva) 2005. Two-stage estimation of mean in a negative binomial distribution with applications to Mexican bean beetle data. *Sequential Analysis*, 24, 99-137.

2005. On some one-parameter families where maximal invariants do not distinguish hypothesized models. *Communications in Statistics, Theory & Methodology*, 34, 23-36.

V. Pozdnyakov (with J. Glaz) 2005. A repeated significance test for distributions with heavy tails, *Sequential Analysis*, 24, 77-98.

(With J. Glaz, M. Kulldorf, and J.M. Steele) 2005. A martingale approach to scan statistics, *Annals of The Institute of Statistical Mathematics*, 57, 21-37.

2004. On the functional CLT for partial sums of truncated bounded from below random variables, *Statistics and Probability Letters*, 70, 137-144.

(With J.M. Steele) 2004. On the martingale framework for futures prices, *Stochastic Processes and Their Applications*, 109, 69-77.

Nalini Ravishanker (with B.K. Ray) 2002. Bayesian prediction for vector ARFIMA processes. *International Journal of Forecasting*, 18, 207-214.

(With M. Mallick) 2004. Multivariate

survival analysis with PVF frailty models. *Advances in Ranking and Selection, Multiple Comparisons, and Reliability, with Applications*, N. Balakrishnan, N. Kannan and H.N. Nagaraja, eds., Birkhauser: Boston, 369-384.

(With X. Qin, J.N. Ivan and J. Liu) 2005. Hierarchical Bayesian estimation of safety performance functions for two-lane highways using MCMC modeling. *Journal of Transportation Engineering* (to appear).

(With B.K. Ray and Z. Liu) 2005. Dynamic reliability models for software using time-dependent covariates. *Technometrics*, (to appear).

Richard A. Vitale (with M. Bonetti) 2000. Asymptotic behavior of a set statistic. *Discrete Computational Geometry*, 23, 333-341.

(With F. Gao) 2001. Intrinsic volumes of the Brownian motion body. *Discrete Computational Geometry*, 26, 41-50.

2002. Intrinsic volumes and Gaussian processes. *Advanced Applied Probability*, 33, 354-364.

2004. A question of geometry and probability. In: A Festschrift for Herman Rubin (A. DasGupta, editor). *IMS Lecture Notes -- Monograph Series*, 45, 337—341.

Yazhen Wang 2002. Asymptotic nonequivalence of GARCH models and diffusions. *Annals of Statistics*, 30, 754-783.

(With J. Cavanaugh and W. Davis) 2002. Local self-similar processes and their wavelet analysis. Handbook of Statistics, Volume 21: *Stochastic Processes: Modelling and Simulation* (D.N. Shanbhag and C.R. Rao, eds.), 93-135.

(With L.D. Brown and L.H. Zhao) 2003. Statistical equivalence at suitable frequencies of GARCH and stochastic volatility models with the corresponding diffusion model. *Statistica Sinica*, 13, 993-1013.

(With D.K. Dey) 2004. Wavelet modeling of priors on triangles. *Journal of Multivariate Analysis*, 89, 338-358.

Published Books

Richard Bass (With K. Burdzy) 1999. *Cutting Brownian Paths*. Mem. Amer. Math. Soc., 137, Number 657.

Ming-Hui Chen (with J.D. Petrucci, J.D. and B. Nandram) 1999. *Applied Statistics for Engineers. Text Book*, Prentice-Hall, INC., ISBN 0-13-565953-1.

(With Q.-M. Shao and J.G. Ibrahim) 2000. *Monte Carlo Methods in Bayesian Computation*. Springer-Verlag, ISBN 0-387-98935-8.

(With J.G. Ibrahim and D. Sinha) 2001. *Bayesian Survival Analysis*. Springer-Verlag, ISBN 0-387-95277-2.

Dipak K. Dey (with C.R. Rao) 2005. Handbook of Statistics, Volume 25: Bayesian Thinking, Modeling and Computing. Elsevier.

Evarist Giné (with D. Mason and J. Wellner) 2000. High Dimensional Probability II. Birkhauser, Boston.

Joseph Glaz (with R. Baeza-Yates, H. Gzyl, J. Huesler and J.L. Palacios) 2005. *Recent Advances in Applied Probability*. Springer Science and Business Media, NY.

Nitis Mukhopadhyay. *Probability and Statistical Inference* (ISBN #0-8247-0379-

0). Marcel Dekker, Inc., New York, in March, 2000.

(With S. Datta and S. Chattopadhyay) 2004. *Applications of Sequential Methodologies*. Marcel Dekker, Inc., New York.

(With Basil M. de Silva) 2004. *Proceedings of the International Sri Lankan Statistical Conference: Visions of Futuristic*

Methodologies. Postgraduate Institute of Science, University of Peradeniya, Sri Lanka and RMIT University, Melbourne, Australia, December 28-30, 2004, ISBN 0 86459 339 2.

Nalini Ravishanker (with D.K. Dey) 2002. *A First Course in Linear Model Theory*. Chapman Hall, CRC.

Tsunami Could Not Dampen the International Sri Lankan Statistical Conference

Kandy, Sri Lanka: December 28-30, 2004



The Co-Chairs for this international conference were Professor Basil M. de Silva (RMIT University, Melbourne, Australia) and myself. The beautiful campus of the University of Peradeniya was the venue. I arrived there with my family and so did many other delegates on December 25, 2004. The informal gathering that evening was both special and gorgeous.

Unfortunately, *Tsunami* hit the Sri Lankan coast in the wee hours of December 26. It was impossible to fathom the destruction and the toll on human lives at first. All Sri Lankans were quickly engulfed by a horrific sense of disbelief and helplessness. The “air” became totally different.

The conference, however, began as scheduled in the morning of December 28 in the presence of more than 170 delegates during the opening ceremony. Professor Kanti V. Mardia (University of Leeds, U.K.) gave the first plenary presentation that set the tone. Professor

Albrecht Irle (University of Kiel, Germany) gave the second plenary presentation in the interface of mathematics, statistics and finance. There were thirty invited paper sessions in this conference. No international conference of this magnitude was ever held in Sri Lanka before this one.

A high point included our compilation of the refereed conference proceedings before the conference started. A printed copy was given to each participant: *Proceedings of the International Sri Lankan Statistical Conference: Visions of Futuristic Methodologies*. Basil M. de Silva and Nitis Mukhopadhyay, eds. (December 2004), pp. 588+. PGIS, University of Peradeniya, Sri Lanka and RMIT University, Melbourne, Australia (ISBN 0 86459 339 2).

Sri Lankan hospitality will remain in memories of all participants for a very long time. Every participant will surely remember how courageous Sri Lankan colleagues had been in the face of unimaginable stakes and casualties caused by the Tsunami of December 26, 2004.

A more detailed account can be found in my article, *International Sri Lankan Statistical Conference and Tsunami Came Face to Face*, Am Stat News, February 2005, pp. 17-18.

Prepared by:
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International Conference on Bayesian Statistics and It's Applications

*Banaras Hindu University
Varanasi, India: January 6- 8, 2005*

An International Conference / Workshop on Bayesian Statistics and Its Applications was held at the Department of Statistics, Banaras Hindu University, Varanasi, India, from January 6 – 8, 2005. The conference was sponsored by the International Society for Bayesian Analysis. Professors S. K. Upadhyay of Banaras Hindu University was the convenor and Dipak Dey was the chair of the International Advisory Committee.

Besides technical sessions, there were 10 short courses on current trends in Bayesian statistics. There were more than 250 participants, with three key note speakers, ten special invited speakers and several contributed papers and posters. Among the speakers were: James Berger, Susie Bayarri, Jose Bernardo, Dipak Dey, David Draper, Edward George, John Geweke, Jayanta Ghosh, Malay Ghosh, Prem Goel, Kanit Mardia, Tony O'Hagan and Arnold Zellner.

All the participants were amazed by the local hospitality and several tours around the city of Varanasi, the cultural capital of India.