

ISBIS 2012 June 17 – 21, 2012 Bangkok, THAILAND PROGRAM



WOKSHOPS SUNDAY JUNE 17, 2012 CHULALONGKORN UNIVERSITY, BANGKOK

| 9:00 am – 1.00 pm | DATA MINING AND BUSINESS ANALYTICS Instructor: David Banks, Duke University, USA | Room: TBA |
|-------------------|---|-----------|
| 2:00 pm – 5.00 pm | HOW TO SUCCEED IN STATISTICAL CAREERS — TIPS FOR YOUNG STATISTICIANS Instructors: Roger Hoerl, Vijay Nair, and Sastry Pantula, USA | Room: TBA |

<u>Note</u>: The workshops on Sunday will be held at Chulalongkorn University. There will be transportation from Shangri La Hotel for participants staying in that area. More information with directions and maps will be sent to participants who are registered for the workshops and will also be posted on the website.

TECHNICAL SESSIONS JUNE 18 – JUNE 20, 2012 SHANGRI LA HOTEL, BANGKOK

| | MONDAY JUNE 18, 2012 | |
|---------------------------------------|--|-------------------|
| Monday June 18 7:30 am – 8:45 am | REGISTRATION | Ballroom Foyer |
| Monday June 18 8:45 am – 9:30 am | OPENING CEREMONY | Ballroom 1 |
| Monday June 18 9:30 am – 10:10 am | SESSION 1 – PLENARY I Organizer/Chair: Vijay Nair, University of Michigan, USA | Ballroom 1 |
| | ISI and Statistics in the International Arena Jae C. Lee, President, International Statistical Institute and Professor Emeritus, Korea University, Seoul, S. KOREA jaeclee@korea.ac.kr | |
| Monday June 18 10:10 am – 10:30 am | BREAK | |

| Monday June 18 | SESSION 2 (INVITED): | Myanmar |
|---------------------|--|---------|
| 10:30 am – 12:10 pm | RELIABILITY PLANNING AND INFERENCE | Room |
| | Organizer: William Q. Meeker, Iowa State University, USA | |
| | wqmeeker@iastate.edu | |
| | Chair: Jack Kalbfleisch, University of Michigan, Ann Arbor, MI, | |
| | USA, jdkalbfl@umich.edu | |
| | 2A: A Special Non-homogeneous Poisson Process Estimation | |
| | for Window-Observation Repairable Systems | |
| | Yili Hong, Virginia Tech, Blacksburg, VA, USA yilihong@vt.edu | |
| | 2B: Statistical Methods for Degradation Data with Dynamic | |
| | Covariates and an Application to Outdoor Weathering | |
| | Prediction | |
| | William Q. Meeker, Iowa State University, USA | |
| | wqmeeker@iastate.edu | |
| | 2C: Planning and Inference for a Progressively Censored Study from Linear Hazard Rate Distributions: A Bayesian Approach | |
| | Ananda Sen, University of Michigan, USA anandas@umich.edu | |

| Monday June 18 | SESSION 3(INVITED): | Philipines |
|---------------------|--|------------|
| 10:30 am – 12:10 pm | ANALYSIS OF TEMPORAL AND SPATIO-TEMPORAL DATA | Room |
| | Organizer: David Banks, Duke University, USA | |
| | Chair: Yap Bee Wah, Universiti Teknologi Mara, MALAYSIA | |
| | beewah@tmsk.uitm.edu.my | |
| | 3A: Simulated Maximum Likelihood in an Autoregressive Model with Stochastic Volatility Errors | |
| | Bovas Abraham, University of Waterloo, Waterloo, CANADA | |
| | babraham@math.uwaterloo.ca | |
| | | |
| | 3B: Partial Least Squares and Vector Autoregressive Models | |
| | Graciela González Farías, Centro de Investigación en | |
| | Matemáticas, Monterrey, MEXICO gmfarias@gmail.com | |
| | 3C: Multivariate spatio-temporal models with applications to air quality dynamic mapping and upper air circulation | |
| | monitoring | |
| | Alessandro Fassó, University of Bergamo, ITALY | |
| | alessandro.fasso@unibg.it | |
| | | |

| Monday June 18 | SESSION 4 (INVITED): | Brunei Room |
|---------------------|--|-------------|
| 10:30 am – 12:10 pm | HIGH DIMENSIONAL ANALYSIS (y-BIS Session) | |
| | Organizer: Paulo Canas Rodrigues, Nova University of Lisbon, | |
| | PORTUGAL paulocanas@gmail.com | |
| | Chair: Anupap Somboonsavatdee, Chulalongkorn University, | |
| | THAILAND anupap@acc.chula.ac.th | |
| | | |
| | 4A: Model Building for Dynamic Treatment Regimes | |
| | <u>Eric Laber</u> , North Carolina State University, USA | |
| | eblaber@ncsu.edu | |
| | 4B: Low Rank Approximations and Weighted PCA Paulo Canas Rodrigues, Research Center for Mathematics and Applications, Nova University of Lisbon, PORTUGAL paulocanas@gmail.com | |
| | 4C: Variable Selection and Estimation in High-Dimensional Regression Vitara Pungpapong, Chulalongkorn University, Bangkok THAILAND vitara.p@gmail.com | |

| Monday June 18 | SESSION 5 (INVITED): STATISTICS IN ACTUARIAL SCIENCE | Malaysia |
|---------------------|--|----------|
| 10:30 am - 12:10 pm | Organizer: <u>David Banks</u> , Duke University, USA | Room |
| | Chair: Regina Liu, Rutgers University, USA | |
| | rliu@stat.rutgers.edu | |
| | 5A: Estimation of Structural Parameters in Insurance | |
| | Credibility Context using Linear Mixed Models | |
| | Wing Kam Fung, Department of Statistics and Actuarial Science, | |
| | University of Hong Kong, HONG KONG wingfung@hku.hk | |
| | 5B: Use of Statistical Techniques in Complex Actuarial Modeling and Prediction | |
| | Jay Vadiveloo, Towers Watson Company and University of | |
| | Connecticut, USA <u>Jay.Vadiveloo@towerswatson.com</u> | |
| | 5C: Modeling Risks for Long Term Insurance and Pension | |
| | Products | |
| | Roy Welsch and David Zhu, Operations Research Center and | |
| | Sloan School of Management, Massachusetts Institute of | |
| | Technology, Cambridge, MA, USA <u>rwelsch@mit.edu</u> | |

| Monday June 18 | SESSION 6 (CONTRIBUTED): | Indonesia |
|---------------------|--|-----------|
| 10:30 am – 12:10 pm | STATISTICS IN GOVERNMENT AND INDUSTRY | Room |
| | Chair: A. Thavaneswaran, University of Manitoba, CANADA | |
| | thavane@cc.umanitoba.ca | |
| | 6A. The Annual Survey of Establishments of the Philippines: | |
| | Developments, Issues, and Future Directions | |
| | Lourdes V. Homecillo, National Statistics Office, Manila, | |
| | PHILIPINES L.Homecillo@census.gov.ph | |
| | 6B. Improving Business Climate in Cameroon: What are the | |
| | Priority Reforms? | |
| | Tatiana Morel Samo Tcheeko, Ministry of Economy, | |
| | CAMEROON tatianamorel7@yahoo.fr | |
| | 6C. An Exploration of the Development of Statistical | |
| | Consulting for Industrial and Commercial Enterprises in China | |
| | Yu Zhu, Department of Statistics, Xi'an Eurasia University, Xi'an, | |
| | CHINA zhuyu@eurasia.edu | |
| | 6D. The Influence of Electricity Production on the Gross | |
| | Domestic Products of Selected African Countries | |
| | Olugbemi Olujimi, TNS RMS, NIGERIA | |
| | olugbemi.olujimi@tnsglobal.com olugbemijimi@yahoo.com | |
| | 6E. Minimum Wage and Nation's Economic Competitiveness: | |
| | An Empirical Discourse Analysis | |

| Kittisak Jermsittiparsert, | Kasetsart | University, | THAILAND | |
|----------------------------|-----------|-------------|----------|--|
| finn_ramon@hotmail.com | | | | |
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| Monday June 18 | LUNCH | |
|--------------------|-------|--|
| 12:10 pm – 1:30 pm | | |

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|-------------------|---|---------|
| Monday June 18 | SESSION 7 (INVITED): MODELING, MONITORING, AND | Myanmar |
| 1:30 pm – 3:10 pm | CONTROL OF MANUFACTURING PROCESSES | Room |
| | Organizers: Ran Jin, Virginia Tech, USA <u>iran5@vt.edu</u> and | |
| | Jianjun (Jan) Shi, Georgia Institute of Technology, USA | |
| | jianjun.shi@isye.gatech.edu | |
| | Chair: Jan Shi, Georgia Institute of Technology, USA | |
| | 7A: Degradation Modeling Based on Operating Regime | |
| | Dependent Equipment and Application to | |
| | Integrated Decision Making in Manufacturing Systems | |
| | Dragan Djurdjanovic, Department of Mechanical Engineering, | |
| | Univ. of Texas at Austin, USA | |
| | dragand@me.utexas.edu | |
| | | |
| | 7B: Statistical Analysis and Modeling of Wafer Quality | |
| | Variation | |
| | Kaibo Wang, Department of Industrial Engineering, Tsinghua | |
| | University, Beijing, P. R. CHINA | |
| | kbwang@tsinghua.edu.cn | |
| | 7C. Madeling and Control of Wafer Coometric Profiles in | |
| | 7C: Modeling and Control of Wafer Geometric Profiles in | |
| | Semiconductor Manufacturing Processes | |
| | Ran Jin, Department of Industrial and Systems Engineering, | |
| | Virginia Tech, USA <u>jran5@vt.edu</u> and | |
| | Jianjun (Jan) Shi, Georgia Institute of Technology, USA | |
| | jianjun.shi@isye.gatech.edu | |
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| Monday June 18 | SESSION 8 (INVITED): STATISTICS FOR COMPLEX AND HIGH- | Philipines |
|-------------------|---|------------|
| 1:30 pm – 3:10 pm | DIMENSIONAL MODELS (y-BIS Session) | Room |
| | Organizer/Chair: Eric Laber, North Carolina State University, | |
| | USA <u>eblaber@ncsu.edu</u> | |
| | | |
| | 8A: Efficient Portfolio Selection in a Large Market | |
| | Ming Yuan, Georgia Tech, USA myuan@isye.gatech.edu | |
| | | |

| 8B: Estimating Single Index Models in High Dimensions |
|--|
| Peter Radchenko, School of Business, University of Southern |
| California, USA <u>radchenk@marshall.usc.edu</u> |
| |
| 8C: Bayesian Inference for General Gaussian Graphical Models |
| with Application to Multivariate Lattice Data |

<u>Abel Rodriguez</u>, University of California at Santa Cruz, USA <u>abel@soe.ucsc.edu</u>

| Monday June 18 |
|-------------------|
| 1:30 pm - 3:10 pm |
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SESSION 9 (INVITED): STATISTICAL MODELING IN THE ENVIRONMENTAL SCIENCES

Organizer: <u>Galit Shmueli</u>, Indian School of Business, Hyderbad,

INDIA galit.shmueli@gmail.com

Chair: <u>Supol Durongwatana</u>, Chulalongkorn University, THAILAND Supol@acc.chula.ac.th

9A. Mapping Population Exposure and Risk to Airborne Pollutants over Large Areas using Ground Level and Satellite Data

<u>Francesco Finazzi</u>, University of Bergamo, Dalmine, ITALY <u>francesco.finazzi@unibg.it</u>

9B: GIS-Based Odor Impact Assessment from Biosolids Land Application Sites

<u>Eakalak Intarakosit</u>, 1st Engineer Regiment King's Guard, THAILAND <u>eakalak.intarakosit@gmail.com</u>

9C: Techniques for Monitoring Air Pollution VariablesSotiris Bersimis, GREECE, sbersim@unipi.gr

Monday June 18 1:30 pm - 3:10 pm

SESSION 10 (INVITED): BUSINESS SURVEYS

Organizer: <u>Balgobin Nandram</u>, Worcester Polytechnic Institute, balnan@wpi.edu

Chair: Reinhard Viertl, Vienna University of Technology, Vienna, AUSTRIA r.viertl@tuwien.ac.at

10A: Multilevel Models and Small Area Estimation in the Context of Viet Nam Living Standards Surveys

<u>Dominique Haughton</u>, Bentley University and Toulouse I University, FRANCE <u>dhaughton@bentley.edu</u>

10B: Hierarchical Bayesian Approach to a Multi-site Hidden Markov Model

<u>Dalho Kim</u>, Ayunghook National University, Daegu, S. KOREA

Malaysia

Room

Brunei

Room

| dhkim6380@hotmail.com | |
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| 10C: Bayesian Predictive Inference of the Performance of | |
| Third Grade Students by Communities Balgobin Nandram, Department of Mathematical Sciences, | |
| Worcester Polytechnic Institute, Worcester, USA | |
| <u>balnan@wpi.edu</u> | |

| Monday June 18 | SESSION 11 (CONTRIBUTED): RELIABILITY ANALYSIS AND | Indonesia |
|-------------------|--|-----------|
| 1:30 pm – 3:10 pm | MAINTENANCE | Room |
| | Chair: Asha Gopalakrishnan, University of Science & | |
| | Technology, Cochin, INDIA | |
| | asha.gopalakrishnan@gmail.com | |
| | 11A. Predictive Maintenance | |
| | Jing Y. Shyr, IBM Business Analytics, Bangkok, THAILAND | |
| | jshyr@us.ibm.com | |
| | 11B. Optimizing an Established Multi-component Preventive | |
| | Maintenance Model Using an Improved PSO Algorithm | |
| | Sheng-Wang Tsai, TAIWAN pippenduck@yahoo.com.tw | |
| | 11C. Statistical Inference of Type-II Progressively Hybrid | |
| | Censored Data | |
| | Ping Shing Chan, Department of Statistics, The Chinese | |
| | University of Hong Kong, HONG KONG benchan@cuhk.edu.hk | |
| | 11D. Subdistribution to Cox's Model For Partly Interval- | |
| | Censored Data with Application to AIDS Studies | |
| | Faiz Ahmed Mohamed Elfaki, Department of Science in | |
| | Engineering, IIUM, Kuala Lumpur, MALAYSIA | |
| | faizelfaki@yahoo.com | |
| | | |

| Monday June 18 | BREAK | |
|-------------------|-------|--|
| 3:10 pm – 3:30 pm | | |

| Monday June 18 | SESSION 12 (INVITED): META-ANALYSIS FOR BINARY | Myanmar |
|-------------------|---|---------|
| 3:30 pm – 5:10 pm | EXPERIMENTS WITH RARE EVENTS OR UNUSUAL SETTINGS | Room |
| | Organizer: Regina Liu, Rutgers University, USA | |
| | rliu@stat.rutgers.edu | |
| | Chair: Roy Welsch, Massachusetts Institute of Technology, | |

| Cambridge | , MA, | USA | rwelsch@mit.edu |
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12A: Meta Analysis for Rare Events

Tianxi Cai, Harvard University, USA tcai@hsph.harvard.edu

12B: Exact Meta Analysis for 2x2 Tables with Application to Rare Events

Regina Liu, Rutgers University, USA rliu@stat.rutgers.edu

12C: Decision-making in Post Clinical Trials

Heping Zhang, Yale University, USA heping.zhang@yale.edu

Monday June 18 3:30 pm - 5:10 pm

SESSION 13 (INVITED): RECENT ADVANCES IN TIME SERIES MODELING (ICSA Session)

Organizer/Chair: Wai Keung Li, University of Hong Kong, HONG KONG hrntlwk@hku.hk

13A: A Peaks-Over-Threshold Model with Applications to Extreme Identification in Ozone Data

<u>Tony Wong</u>, Hong Kong University, HONG KONG wongtst@hotmail.com

13B: Least-absolute Deviation Estimation for Non-stationary Vector Autoregressive Time Series Models with Pure Unit Roots

<u>Guodong Li</u>, Jianhong Wu and Wai Keung Li, University of Hong Kong, Zhejiang Gongshang University and University of Hong Kong, HONG KONG gdli@hku.hk

13C: Semi-parametric GARCH-in-mean Models

<u>Heung Wong</u>, Department of Applied Mathematics, Hong Kong Polytechnic University, HONG KONG mathwong@polyu.edu.hk

Monday June 18 3:30 pm - 5:10 pm

SESSION 14 (INVITED): RECENT ADVANCES IN STATISTICAL QUALITY TECHNIQUES

Organizer: Fugee Tsung, Hong Kong, University of Science and Technology, HONG KONG season@ust.hk

Chair: <u>Judy Jin</u>, University of Michigan, Ann Arbor, USA jhjin@umich.edu

14A: The Median Chart with Estimated Parameters

<u>Philippe Castagliola</u>, Université de Nantes & IRCCyN UMR CNRS 6597, Carquefou, Cedex, FRANCE philippe.castagliola@univ-nantes.fr

Philipines Room

Brunei

Room

| 14B: An Adaptive Generalized Likelihood Ratio Control Chart | |
|---|--|
| for Detecting Unknown Patterned Mean Shifts | |
| Giovanna Capizzi, capizzi@stat.unipd.it and Guido Masarotto, | |
| guido.masarotto@unipd.it, Department of Statistical Sciences, | |
| University of Padua, ITALY | |
| | |
| 14C: Statistical Quality Techniques in Service Science and | |
| Engineering | |
| Fugee Tsung, Hong Kong, University of Science and Technology, | |
| HONG KONG season@ust.hk | |

| Monday June 18 | SESSION 15 (INVITED): STATISTICS IN BUSINESS AND | Malaysia |
|-------------------|--|----------|
| 3:30 pm – 5:10 pm | INDUSTRY IN EUROPE (ENBIS Session) | Room |
| | Organizer: Fabrizio Ruggeri, CNR IMATI, Milano, ITALY | |
| | fabrizio@mi.imati.cnr.it | |
| | Chair: Francesco Mola, University of Cagliari, ITALY | |
| | mola@unica.it | |
| | | |
| | 15A: Recent Developments in Statistical Audit Sampling | |
| | Kristina Lurz and Rainer Göeb, University of Wuerzberg, | |
| | GERMANY kristina.lurz@uni-wuerzburg.de | |
| | 15B: Measurement System Analysis for Binary Inspection Tashi Erdmann, Institute for Business and Industrial Statistics, | |
| | University of Amsterdam, NETHERLANDS, <u>T.P.Erdmann@uva.nl</u> | |
| | | |
| | 15C: On the Nonlinear Profiles Monitoring Problem | |
| | Stelios Psarakis, Department of Statistics, Athens University of | |
| | Economics & Business, Athens, GREECE | |
| | psarakis@aueb.gr | |

| Monday June 18 | SESSION 16 (CONTRIBUTED): | Indonesia |
|-------------------|--|-----------|
| 3:30 pm – 5:10 pm | STATISTICAL MODELING AND ANALYSIS | Room |
| | Chair: Lourdes V. Homecillo, National Statistics Office, Manila, | |
| | PHILIPINES <u>L.Homecillo@census.gov.ph</u> | |
| | 16A. Comparison of the q-fraction Mixture Rule with Popular Mixture Models Employing Bootstrap | |
| | Mia Ackermann, University of Pretoria, SOUTH AFRICA | |
| | mia.ackermann@gmail.com | |
| | 16B. Comparison of Optimal Design Criteria to Estimate the Individual Effects in the Random Weights Linear Logistic Test | |
| | Model | |
| | Marjolein Crabbe, Katholieke Universiteit Leuven, BELGIUM | |

| marjolein.crabbe@econ.kuleuven.be | |
|---|--|
| | |
| 16C: The Coverage Properties of Improved Prediction Intervals | |
| Incorporating Utility Function | |
| Khreshna Syuhada and Rizky Saputra, Institut Teknologi | |
| Bandung, INDONESIA rizhanputra.rizhanputra@gmail.com | |
| | |
| 16D. Dynamic Analysis of National Innovation System | |
| Yi Hsu, National Formosa University, TAIWAN | |
| evehsu@ms22.hinet.net | |
| | |
| 16E. The Impact of Economic Growth on the Traffic | |
| Adil Yousif, Department of Mathematics and Statistics, Qatar | |
| University, QATAR aeyousif@qu.edu.qa | |

| Monday June 18 | RECEPTION | Garden |
|----------------|-----------|--------------|
| 5:15 pm | | Gallery room |

TUESDAY JUNE 19, 2012

| Tuesday June 19 | SESSION 17 (INVITED): LARGE-SCALE SIMULATIONS AND | Myanmar |
|---------------------------------------|--|----------------|
| 9:00 am - 10:10 am | EXPERIMENTS | Room |
| | Organizer: Vijay Nair, University of Michigan, USA | |
| | vnn@umich.edu | |
| | Chair: Roshan Vengazhiyil, Georgia Institute of Technology, | |
| | USA <u>roshan@isye.gatech.edu</u> | |
| | | |
| | 17A: Simulation of a Kidney Paired Donation Program | |
| | <u>Jack Kalbfleisch</u> , Department of Biostatistics, University of | |
| | Michigan, Ann Arbor, USA | |
| | jdkalbfl@umich.edu | |
| | 17B: Design of Computer Experiments: Space-Filling and | |
| | Beyond | |
| | Werner Mueller, Johannes Kepler Universität Linz, AUSTRIA | |
| | Werner.Mueller@jku.at | |
| [| | |
| Tuesday June 19 | SESSION 18 (INVITED): BAYESIAN STATISTICS/ECONOMETRICS | Philipines |
| 9:00 am – 10:10 am | WITH BUSINESS APPLICATIONS (y-BIS session) | Room |
| | Organizer: Nuttanan Wichitaksorn, University of Sydney | |
| | Business School, nwic9927@uni.sydney.edu.au | |
| | Chair: Balgobin Nandram, Worcester Polytechnic Institute, USA | |
| | balnan@wpi.edu | |
| | 18A: Bayesian Methods for Estimation, Inference and | |
| | Forecasting of Flexible Models for Value-at-Risk and Tail | |
| | Conditional Expectations | |
| | Qian Chen, Peking University HSBC Business School, CHINA | |
| | siva1103@hotmail.com | |
| | | |
| | 18B: Bayesian Analysis of Multivariate Regression Model | |
| | through Elliptical Copulas and Scale Mixtures of Normal | |
| | Nuttanan Wichtiaksorn, S.T. Boris Choy, and Richard Gerlach, | |
| | Discipline of Business Analytics, University of Sydney Business | |
| | School, AUSTRALIA <u>nwic9927@uni.sydney.edu.au</u> | |
| Tuocday Ivea 10 | SESSION 19 (INVITED): STATISTICAL ISSUES IN POPULATION | Druma: |
| Tuesday June 19 9:00 am – 10:10 am | FORECASTING AND DISCLOSURE RISK | Brunei Room |
| 3.00 am - 10:10 am | Organizer: Vijay Nair, University of Michigan, USA | NUUIII |
| 1 | vnn@umich.edu | |
| | Chair: Yili Hong, Department of Statistics, Virginia Tech, | |
| | Blacksburg, VA, USA <u>yilihong@vt.edu</u> | |
| | Diacksburg, VA, USA <u>yiiiiiOlig@vt.edu</u> | |

| 19A: Long-Term Forecasting with the Gompertz Growth Curve Peter Pflaumer, Technical University of Dortmund, GERMANY peter.pflaumer@uni-dortmund.de |
|--|
| 19B: Realizing Confidential Data: A Framework for Assessing Disclosure Risk |
| Giovanni Merola, RMIT International University, VIET NAM |

| Tuesday June 19 | SESSION 20 (INVITED): | Malaysia |
|--------------------|---|----------|
| 9:00 am - 10:10 am | FUZZY METHODS IN BUSINESS AND INDUSTRY | Room |
| | Organizer: Reinhard Viertl, Vienna University of Technology, | |
| | Vienna, AUSTRIA <u>r.viertl@tuwien.ac.at</u> | |
| | Chair: S. Ejaz Ahmed, Brock University, CANADA | |
| | seahmed12@gmail.com | |
| | | |
| | 20A: Fuzzy Models in Reliability Analysis | |
| | Reinhard Viertl, Department of Statistics and Probability | |
| | Theory, Vienna University of Technology, Vienna, AUSTRIA | |
| | r.viertl@tuwien.ac.at | |
| | | |
| | 20B: A Framework for Fuzzy Rule-based Lapping Advisory | |
| | Systems | |
| | Owat Sunanta (owat.sunanta@tuwien.ac.at)Department of | |
| | Statistics and Probability Theory, Vienna University of | |
| | Technology, Vienna, AUSTRIA, and Bopaya Bidanda, | |
| | Department of Industrial Engineering, University of Pittsburgh, | |
| | Pittsburgh, USA | |

| Tuesday June 19 | SESSION 21: (CONTRIBUTED) DESIGN AND ANALYSIS OF | Indonesia |
|--------------------|---|-----------|
| 9:00 am - 10:10 am | EXPERIMENTS | Room |
| | Chair: Ran Jin, Virginia Tech, USA <u>jran5@vt.edu</u> | |
| | 21A. Efficient Designs for Mixture Experiments with Process Variables | |
| | | |
| | Yong Bin Lim, Department of Statistics, Ewha Woman's | |
| | University, Seoul, S. KOREA <u>yblim@ewha.ac.kr</u> | |
| | | |
| | 21B. Designing Two-level Factorial Experiments in Blocks of | |
| | Size Four | |
| | P. C. (P. E. Cheng) Wang, Chang Gung University, TAIWAN | |
| | pcwang@mail.cgu.edu.tw | |
| | | |
| | 21C. A Model to Evaluate Energy Efficiency and Thermal | |
| | Performance of Building with Vegetal Façades | |

| | M. Dolores Redondas, Universidad Politécnica de Madrid, | |
|---------------------|---|------------|
| | SPAIN dolores.redondas@upm.es | |
| | | |
| Tuesday June 19 | BREAK | |
| 10:10 am – 10:30 am | | |
| | | |
| Tuesday June 19 | SESSION 22 – PLENARY II | Ballroom 1 |
| 10:30 am – 11:20 am | Organizer: Vijay Nair, University of Michigan, Ann Arbor, USA | |
| | vnn@umich.edu | |
| | Chair: Ananda Sen, University of Michigan, Ann Arbor, USA | |
| | anandas@umich.edu | |
| | | |
| | Statistical, Mathematical and Computational Sciences | |
| | (SMACS): Invisible Sciences, Impeccable Impact! | |
| | Sastry Pantula, Director, Division of Mathematical Sciences, | |
| | National Science Foundation, USA spantula@nsf.gov | |
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| Tuesday June 19 | SPECIAL INVITED PRESENTATION | Ballroom 1 |
| 11:20 am – | Chair: <u>Haishan Fu</u> , United Nations – ESCAP, Bangkok, THAILAND | |
| 12:00 noon | | |
| | Asia and Pacific Regional Program on Economic Statistics | |
| | <u>Daniel Clarke</u> , Statistician, United Nations – ESCAP, Bangkok, | |
| | THAILAND <u>clarke@un.org</u> | |
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| Tuesday June 19 | LUNCH | |
| 12:00 noon – | | |
| 1:20 pm | | |

| Tuesday June 19 | SESSION 23: (INVITED): MONITORING PROCESS CHANGES AND | Myanmar |
|-------------------|--|---------|
| 1:20 pm – 3:00 pm | SELECTION OF PARAMETERS IN MODERN INDUSTRIAL | Room |
| | APPLICATIONS | |
| | Organizers: Changsoon Park, Department of Statistics, Chung- | |
| | Ang University, Seoul, S. KOREA cspark@cau.ac.kr | |
| | and <u>Kwok Tsui</u> , City University of Hong Kong, HONG KONG | |
| | kltsui@cityu.edu.hk | |
| | <u>Chair</u> : Changsoon Park, Chung-Ang University, Seoul, S. KOREA | |
| | 23A: Detecting Clusters with Mean Shifts | |
| | Chen-ju Lin, Department of Industrial Engineering & | |
| | Management, Yuan Ze University, Chungli, TAIWAN, | |
| | Chenju.lin@saturn.yzu.edu | |
| | | |
| | 23B: Selecting an Optimal Mixed Effect Model Based on | |

Information Criteria

Wataru Sakamoto, Division of Mathematical Science, Osaka University, JAPAN sakamoto@sigmath.es.osakau.ac.jp

23C: Monitoring Reliability Performance with Statistical **Control Charts**

Min Xie, Department of Systems Engineering and Engineering Management, City University of Hong Kong, HONG KONG minxie@cityu.edu.hk

| Tuesd | lay | Jι | ın | e | 19 | 9 |
|--------|-----|----|----|---|----|----|
| 1:20 r | m | _ | 3: | O |) | nn |

SESSION 24 (INVITED): ANALYSIS OF HIGH-DIMENSIONAL DATA

Organizer: Ejaz Ahmed, Brock University, CANADA

seahmed12@gmail.com

Chair: Pilar Munoz, Technical University of Catalonia, Barcelona,

SPAIN pilar.munyoz@upc.edu

24A: Perspectives on Human Bias versus Machine Bias: **Weibull Censored Regression Model**

S. Ejaz Ahmed, Brock University, CANADA seahmed12@gmail.com

24B: Likelihood Adaptively Modified Penalties and its

Yang Feng, Columbia University, USA yangfeng@stat.columbia.edu

24C: Text Mining

David Banks, Department of Statistical Science, Duke University, USA banks@stat.duke.edu

Tuesday June 19 1:20 pm - 3:00 pm **SESSION 25 (INVITED):** STATISTICS IN MARKETING AND FINANCE

Organizer: Nalini Ravishankar, University of Connecticut, USA

nalini.ravishanker@gmail.com

Chair: Jay Vadiveloo, Towers Watson Company, USA

Jay.Vadiveloo@towerswatson.com

25A: Hierarchical Dynamic Statistical Models with an **Application to Marketing in the Pharmaceutical Industry**

Nalini Ravishanker, Department of Statistics, University of Connecticut, USA nalini.ravishanker@gmail.com

25B: Recursive Estimation for Financial Time Series with **Heavy-tailed Innovations**

14

Brunei Room

Philipines

Room

| A. Thavaneswaran, Department of Statistics, University of Manitoba, CANADA thavane@cc.umanitoba.ca |
|---|
| 25C: Recent Developments in Fuzzy Coefficient Volatility |
| Models: Option and Bond Pricing |
| S. S. Appadoo, Department of Supply Chain Management, |
| University of Manitoba, CANADA appadoo@gmail.com |

| Tuesday June 19 | SESSION 26: ASMBI INVITED PAPER SESSION | Malaysia |
|-------------------|--|----------|
| 1:20 pm – 3:00 pm | Organizer/Chair: Fabrizio Ruggeri, Editor-in-Chief, | Room |
| | Applied Stochastic Models in Business and Industry | |
| | (Official Journal of ISBIS) | |
| | Statistical Learning Methods for Information Security: Theory and Case Studies | |
| | Yuh-Jye Lee, Department of Computer Science and Information | |
| | Engineering, National Taiwan University of Science and | |
| | Technology, Taipei, TAIWAN <u>yuh-jye@mail.ntust.edu.tw</u> | |
| | Discussion: | |
| | Ravi Ravishanker, Chief Information Officer, Wellesley College, | |
| | MA, USA gravishanker@wellesley.edu | |
| | Fabrizio Ruggeri, CNR IMATI, Milano, ITALY | |
| | fabrizio@mi.imati.cnr.it | |

| Tuesday June 19 | SESSION 27 (CONTRIBUTED): | Indonesia |
|-------------------|--|-----------|
| 1:20 pm – 3:00 pm | COMPUTATIONALLY INTENSIVE METHODS | Room |
| | Chair: Cha Chi Fan, US Energy Information Administration, | |
| | Washington DC, USA <u>ChaChi.Fan@eia.gov</u> | |
| | 27A. Goodness-of-Fit Diagnostics for Bayesian Hierarchical Models | |
| | Ying Yuan, Department of Biostatistics, University of Texas MD | |
| | Anderson Cancer Center, Houston, TX, USA | |
| | yyuan@mdanderson.org | |
| | 27B. A Variable Selection Procedure for K-means Clustering | |
| | Sung-Soo Kim, Department of Information Statistics, Korea | |
| | National Open University, Seoul, S. KOREA sskim@know.ac.kr | |
| | 27C. Machine Learning Methods for Hyperspectral Image | |
| | Classification and Progress in the Insurance and Food Production Industries | |
| | | |

| <u>Davood Shahsavani</u> , School of Mathematics, Shahrood University of Technology, IRAN <u>dshahsavani@shahroodut.ac.ir</u> | |
|--|--|
| 27D. A Computational Method for Ordinal Probit Regression based on Polar Metropolis Chaiyanun Tharasook, Department of Statistics, Chulalongkorn University, Bangkok, THAILAND purplebear.cavigon@gmail.com | |

| Tuesday June 19 | BREAK | |
|-------------------|-------|--|
| 3:00 pm – 3:20 pm | | |

| Tuesday June 19 3:20 pm – 5:00 pm | SESSION 28 (INVITED): USING STATISTICAL ENGINEERING TO ADDRESS LARGE, UNSTRUCTURED PROBLEMS | Myanmar Room |
|--------------------------------------|---|-----------------|
| | Organizer: Roger Hoerl, GE Global Research, USA | |
| | roger.hoerl@ge.com | |
| | Chair: William Q. Meeker, Iowa State University, USA | |
| | wqmeeker@iastate.edu | |
| | 28A: The Next Frontier in Business and Industrial Statistics: | |
| | Attacking Large, Complex, Unstructured Problems | |
| | Roger Hoerl, GE Global Research, USA roger.hoerl@ge.com | |
| | 28B: Strategies for Diagnostic Quality Problem Solving | |
| | Jeroen de Mast, Institute for Business and Industrial Statistics, | |
| | University of Amsterdam, NETHERLANDS | |
| | J.deMast@uva.nl | |
| | 28C: Industrial and Statistical Challenges in Continuous | |
| | Improvement and Optimization of a Complex Chemical | |
| | Process | |
| | Roelof Coetzer, Sasol Technology Research and Development, | |
| | Sasolburg South Africa, SOUTH AFRICA | |
| | roelof.coetzer@sasol.com | |
| Tuesday June 19 | SESSION 29 (INVITED): TIME SERIES APPLICATIONS IN | Philipines |
| 3:20 pm – 5:00 pm | BUSINESS – BEFORE, AFTER AND NOW (IISA Session) | Room |
| | Organizer: Chaitra Nagaraja, Fordham University, USA | |
| | cnagaraja@fordham.edu | |
| | Chair: Nalini Ravishankar, University of Connecticut, USA | |
| | nalini.ravishanker@gmail.com | |
| | 29A: Modeling and Forecasting High-Frequency | |
| | Stock Volatility | |

| | n R. Stroud, The George Washington University, USA Ogwu.edu | |
|--------------------|--|--|
| 29B: Sh Smart G | ort-term Forecasting of Demand for Electricity in the | |
| <u>Jonatha</u> | n Hosking, IBM T.J. Watson Research Center, IBM | |
| Researc | h Division, USA hosking@us.ibm.com | |

<u>Chaitra H. Nagaraja</u>, Fordham Business Schools, Department of Management Systems, USA <u>cnagaraja@fordham.edu</u>

29C. House Price Indices

| Tuesday June 19 | SESSION 30 (INVITED): STATISTICAL MODELS FOR | Brunei |
|-------------------|--|--------|
| 3:20 pm – 5:00 pm | TRANSPORTAIONAND LOGISTICS | Room |
| | Organizer: Francesco Mola, University of Cagliari, ITALY | |
| | mola@unica.it | |
| | Chair: Vincenzo Esposito Vinzi, ESSEC Business School, Paris, | |
| | FRANCE vinzi@essec.edu | |
| | 30A: Exploratory Data Analysis for Forecasting Arrivals in a | |
| | Transshipment Container Terminal | |
| | Paolo Fadda (fadda@unica.it), CRIMM, University of Cagliari, | |
| | ITALY; Gianfranco Fancello CRIMM, University of Cagliari, ITALY; | |
| | Francesco Mola, Department of Economic and Business | |
| | Sciences, University of Cagliari, ITALY; and Claudia Pani CRIMM, | |
| | University of Cagliari, ITALY | |
| | 30B: Extracting Information in a Transshipment Container | |
| | Terminal Data Set: an Interaction between Graphical Tools | |
| | and Statistical Models | |
| | Luca Frigau (frigau@unica.it) and Claudia Pani, University of | |
| | Cagliari, ITALY | |
| | 30C: Innovative Model for Analyzing Logistic Networks | |
| | Agostino G. Bruzzone (agostino@itim.unige.it), MISS DIPTEM | |
| | Universita di Genova, Italy; M.A. Piera, Universitad Autonoma | |
| | de Barcelona, SPAIN; and F.Madeo Simulation Team, University | |
| | of Genova, ITALY | |

| Tuesday June 19 | SESSION 31 (INVITED): COPULA MODELING | Malaysia |
|-------------------|---|----------|
| 3:20 pm – 5:00 pm | Organizer: Seksan Kiatsupaibul, Chulalongkorn University, | Room |
| | THAILAND seksan@acc.chula.ac.th | |
| | Chair: Anthony Hayter, University of Denver, USA | |
| | Anthony.Hayter@du.edu | |
| | | |

| 31A: Copulas and Measures of Dependence |
|--|
| Songkiat Sumetkijakan, Department of Mathematics and |
| Computer Science, Chulalongkorn University, Bangkok, |
| THAILAND songkiat.weng@gmail.com |
| 31B: Simulation with Known Copula Function |
| Seksan Kiatsupaibul, Department of Statistics, Chulalongkorn |
| University, Bangkok, THAILAND <u>seksan@acc.chula.ac.th</u> |
| 31C: A Test for the Covariance Matrix in High-Dimensional |
| Data |
| Samruam Chongcharoen, Department of Statistic, School of |
| Applied Statistics, National Institute of Development |
| Administration, Bangkok, THAILAND samruam@as.nida.ac.th |

| Tuesday June 19 | SESSION 32 (CONTRIBUTED): TIME SERIES ANALYSIS | Indonesia |
|-------------------|--|-----------|
| 3:20 pm – 5:00 pm | Chair: Kanlaya Vanichbuncha, Chulalongkorn University, | Room |
| | Bangkok, THAILAND Kanlaya.V@acc.chula.ac.th | |
| | | |
| | 32A. A Multivariate Approach to Generate Coincident and | |
| | Leading Indicators for Mexican Economy: Transitory and | |
| | Permanent Components | |
| | Francisco Corona, Research Center in Mathematics, Monterrey, | |
| | MEXICO fcoronav@gmail.com | |
| | | |
| | 32B. Second-order Least-squares Estimation for Linear | |
| | Regression with AR(1): Theoretical and Simulation Results | |
| | <u>Dedi Rosadi</u> , Department of Mathematics, Gadjah Mada | |
| | University, Yogyakarta, INDONESIA | |
| | dedirosadi@gadjahmada.edu | |
| | 32C. On EWMA Procedure for an Exponential First Order | |
| | Moving Average Model | |
| | Wannaporn Suriyakat, Department of Applied Statistics, King | |
| | Mongkut's University of Technology, Bangkok, THAILAND | |
| | suriyakat@gmail.com | |
| | | |
| | 32D. Bayesian Analysis of Random Coefficient Autoregressive | |
| | (RCA) model with Autocorrelated Errors | |
| | Autcha Araveeporn, Department of Applied Statistics, King | |
| | Mongkut's Institute of Technology Ladkrabang, Bangkok, | |
| | THIALAND kaautcha@hotmail.com | |

| Tuesday June 19 | CONFERENCE DINNER (PAID EVENT) | Meet by |
|-----------------|--------------------------------|---------------|
| Evening | | Hotel Pier at |
| | | 6:00 pm |

WEDNESDAY JUNE 20, 2012

| Wednesday June 20 9:00 am – 10:10 am | SESSION 33 (INVITED): MODELING AND INFERENCE Organizer: Vijay Nair, University of Michigan, Ann Arbor, USA Chair: Geoff McLachlan, University of Queensland, AUSTRALIA g.mclachlan@uq.edu.au 33A: Component-Based Approaches to Structural Equation Models: Methodological Issues and Empirical Performances Vincenzo Esposito Vinzi, ESSEC Business School, FRANCE vinzi@essec.edu 33B: On the Consistency of Estimators in Censored Normal Regression Models with Measurement Error on the | Myanmar Room |
|---|--|--------------------|
| | Dependent Variable | |
| | <u>Jean-Pierre Ottoy</u> and Peter Pipelers, Ghent University, Ghent, BELGIUM <u>JeanPierre.Ottoy@UGent.be</u> | |
| | DEEGIOINI <u>Jeann ierre. Ottoy@ Odena.be</u> | |
| Wednesday June 20 9:00 am – 10:10 am | SESSION 34 (INVITED): APPLICATIONS IN RISK AND MEDICINE Organizer: David Banks, Duke University, USA Chair: Roger Hoerl, GE Global Research, USA roger.hoerl@ge.com | Philipines Room |
| | 34A: Statistical Issues in the Assessment of Risk and Benefits of Alternative Treatment Modalities Demissie Alemayehu, Pfizer and Columbia University, New York, USA alem@stat.columbia.edu | |
| | 34B: Understanding Diffusion of Innovative Treatments for Kidney Cancer Using Trees and Forests | |
| | Mousumi Banerjee, University of Michigan, USA mousumib@umich.edu | |
| Wodnosday luna 20 | CECCION 25 (INVITED), CLUSTEDING AND ADDUCATIONS | Drugo: |
| Wednesday June 20 9:00 am – 10:10 am | SESSION 35 (INVITED): CLUSTERING AND APPLICATIONS Organizer: Vijay Nair, University of Michigan, Ann Arbor, USA, Chair: Jonathan R. Stroud, George Washington University, USA stroud@gwu.edu | Brunei Room |
| | 35A: Co-clustering Spatial Data Using a Generalized Linear Mixed Model Daniel R. Jeske, Department of Statistics, University of California – Riverside, USA daniel.jeske@ucr.edu | |
| | 35B: Clustering for Large Data Sets: Computation and Visualization | |

| | Yoshiro Yamamoto, Tokai University, Japan yama@tokai-u.jp | |
|---------------------|--|-----------|
| | | |
| | , | |
| Wednesday June 20 | SESSION 36 (INVITED): | Malaysia |
| 9:00 am – 10:10 am | MODELING AND SELECTION FOR BUSINESS PROBLEMS | Room |
| | Organizer: Anthony Hayter, University of Denver, USA | |
| | Anthonyt.Hayter@du.edu | |
| | Chair: Seksan Kiatsupaibul, Chulalongkorn University, THAILAND | |
| | seksan@acc.chula.ac.th | |
| | 36A: Item Response Modeling with Management Applications | |
| | Akihito Kamata, University of Oregon, USA | |
| | akamata@gmail.com | |
| | 36B: Dimensional Reduction for Latent Scores Modeling using Recursive Integration and Applications to Credit Risk Rating | |
| | Models | |
| | Seksan Kiatsupaibul, Chulalongkorn University, Bangkok, | |
| | THAILNAD and Anthony Hayter, University of Denver, USA | |
| | Anthonyt.Hayter@du.edu | |
| | | |
| Wednesday June 20 | SESSION 37 (INVITED): PROCESS MONITORING | Indonesia |
| 9:00 am – 10:10 am | Organizer: <u>David Banks</u> , Duke University, USA | Room |
| | Chair: Kaibo Wang, Tsinghua University, Beijing, P. R. CHINA | |
| | kbwang@tsinghua.edu.cn | |
| | 37A: Process Monitoring Based on Empirical Likelihood | |
| | Asokan Mulayath Variyath, Dept. of Mathematics and Statistics, | |
| | Memorial University of Newfoundland St. John's, CANADA, | |
| | isiasokan@yahoo.com | |
| | 37B: Properties of the Hotelling's T ² Chart with Supplementary | |
| | Run Rules Using Markov Chains | |
| | <u>Nicolás Ballarini</u> , Universidad de Nacional de Rosario, | |
| | ARGENTINA <u>nicoballarini@gmail.com</u> | |
| | | |
| Wednesday June 20 | BREAK | |
| 10:10 am - 10:30 am | I I | |

| Wednesday June 20 | SESSION 38 (INVITED): ENERGY STATISTICS | Myanmar |
|---------------------|--|---------|
| 10:30 am – 12:10 pm | Organizer: Pilar Munoz, Technical University of Catalonia, | Room |
| | Barcelona, SPAIN <u>pilar.munyoz@upc.edu</u> | |
| | Chair: Graciela González Farías, Centro de Investigación en | |
| | Matemáticas, MEXICO gmfarias@gmail.com | |
| | 38A: Forecasting Wind Power by Means of Markov Switching | |
| | Models | |
| | M. Pilar Muñoz and Josep Anton Sánchez, Technical University | |
| | of Catalonia, Barcelona, SPAIN <u>pilar.munyoz@upc.edu</u> | |
| | 38B: Decomposing a Vector of Series: Application to the | |
| | Extraction of Common and Specific Unobserved | |
| | Components in Liberalized Power Markets | |
| | Carolina García-Martos, Julio Rodríguez, and María Jesús | |
| | Sánchez, Universidad Politecnica de Madrid, Madrid, SPAIN | |
| | garcia.martos@upm.es | |
| | 38C: Uncertainty Assessments of a Daily Electricity System | |
| | Demand Estimation Model | |
| | Cha Chi Fan, US Energy Information Administration. | |
| | Washington DC, USA <u>ChaChi.Fan@eia.gov</u> | |

| Wednesday June 20 10:30 am – 12:10 pm | SESSION 39 (INVITED): APPLICATIONS OF MIXTURE MODELS Organizer: Geoff McLachlan, University of Queensland, AUSTRALIA g.mclachlan@uq.edu.au Chair: Heping Zhang, Yale University, USA heping.zhang@yale.edu | Philipines Room |
|--|---|--------------------|
| | 39A: Some Extensions of Normal Mixtures Models with Examples Geoff McLachlan, Department of Mathematics, University of Queensland, AUSTRALIA g.mclachlan@uq.edu.au 39B: Software for the Bayesian analysis of Mixtures with applications in Business and Statistics Christopher Strickland, Queensland University of Technology, AUSTRALIA christopher.strickland@qut.edu.au 39C: Using Mixtures to Model Non-Gaussian Errors in Multivariate Linear Regression Giuliano Galimberti, Department of Statistical Sciences, University of Bologna, ITALY giuliano.galimberti@unibo.it | |

| Wednesday June 20 | SESSION 40 (INVITED): | Brunei |
|---------------------|---|--------|
| 10:30 am - 12:10 pm | DESIGN AND ANALYSIS OF COMPUTER EXPERIMENTS | Room |
| | Organizer: Roshan Vengazhiyil, Georgia Institute of Technology, | |
| | USA roshan@isye.gatech.edu | |
| | Chair: Werner Mueller, Johannes Kepler Universität Linz, | |
| | AUSTRIA Werner.Mueller@jku.at | |
| | 40A: Non-stationary Dynamic Emulation for the Australian | |
| | Water Balance Model | |
| | Ben Haaland, National University of Singapore, SINGAPORE | |
| | benjamin.haaland@duke-nus.edu.sg | |
| | 40B: Engineering-Driven Statistical Adjustment and Calibration | |
| | Roshan Vengazhiyil, Georgia Institute of Technology, USA | |
| | roshan@isye.gatech.edu | |
| | | |

| Wednesday June 20 | SESSION 41(INVITED): APPLICATIONS IN BUSINESS | Malaysia |
|---------------------|---|----------|
| 10:30 am – 12:10 pm | Organizer: Kanlaya Vanichbuncha, Chulalongkorn University, | Room |
| | Bangkok, THAILAND Kanlaya.V@acc.chula.ac.th | |
| | Chair: P.G. Sankaran, Cochin University of Science and | |
| | Technology, INDIA, sankaranpg@yahoo.com | |
| | 41A: The Strictly Non-nested Model Selection of Binary Logistic Regression Model Using Receiver Operating | |
| | Characteristic Curve as Selection Criterion | |
| | Supol Durongwatana, Department of Statistics, Faculty of | |
| | Commerce and Accountancy, Chulalongkorn University, | |
| | THAILAND <u>Supol@acc.chula.ac.th</u> | |
| | 41B: Ruin Probability-Based Initial Capital of the Discrete-Time | |
| | Surplus Process in Insurance under Reinsurance as a Control | |
| | Parameter | |
| | Pairote Sattayatham, School of Mathematics, Suranaree | |
| | University of Technology, Nakhon-Ratchasima, THAILAND | |
| | pairote@sut.ac.th | |
| | 41C: Ridge Estimators in Binary Logistic Regression with | |
| | Skewed Independent Variables | |
| | Kanlaya Vanichbuncha, Department of Statistics, Faculty of | |
| | Commerce and Accountancy, Chulalongkorn University, | |
| | Bangkok, THAILAND <u>kanlaya.v@acc.chula.ac.th</u> | |

| Wednesday June 20 | SESSION 42 (CONTRIBUTED): | Indonesia |
|---------------------|--|-----------|
| 10:30 am – 12:10 pm | STATISTICS IN BUSIENSS AND INDUSTRY | Room |
| | Chair: Qiang Huang, University of Southern California, USA | |
| | giang.huang@usc.edu | |

| 42A. Persistence Process of Being a Good Customer | | |
|--|--|--|
| Khreshna Syuhada and Yohan Dharmawan, Institut Teknologi | | |
| Bandung, INDONESIA khreshna@math.itb.ac.id | | |

42B. A Comparison on Ranking and Value at Risk between the Hazard Probit Model and the Hazard Probit with Gaussian Copula Model

<u>Sarunya Somsong</u>, Department of Statistics, Chulalongkorn University, THAILAND <u>sarunya.ss@hotmail.com</u>

42C. Data Analytics for Teenage-Customer Management in Online Shopping Mall

Sookyeong Lee Korea University, S. KOREA maybe8318@korea.ac.kr

42D. Development of a Drug Expiration Prediction Model Natchalee Srimaneekarn, Department of Statistics, Chulalangkorn University, THAILAND snatchalee@yahoo.com

42E. Predicting Golden Glove Awards in Baseball in Korea Min Seok Kim, Korea University, S. KOREA alstjr6684@naver.com

| Wednesday June 20 | LUNCH | |
|--------------------|-------|--|
| 12:10 pm – 1:30 pm | | |

| Wednesday June 20 | SESSION 43 (INVITED): | Myanmar | |
|-------------------|---|---------|--|
| 1:30 pm – 3:10 pm | RECURRENT EVENTS AND SYSTEM RELIABILITY | Room | |
| | Organizer: Ananda Sen, University of Michigan, Ann Arbor, USA | | |
| | Chair: Chaitra H. Nagaraja, Fordham Business School, USA | | |
| | cnagaraja@fordham.edu | | |
| | 43A: Additive Hazards Models for Gap Time Data with | | |
| | Multiple Causes | | |
| | P.G. Sankaran, Department of Statistics, Cochin University of | | |
| | Science and Technology, Cochin-682022, Kerala, INDIA | | |
| | sankaranpg@yahoo.com | | |
| | Samarangse yansonom | | |
| | 43B: Analysis of Competing Risks with Recurrent Events Data | | |
| | Anupap Somboonsavatdee, Chulalongkorn University, Bangkok, | | |
| | THAILAND anupap@acc.chula.ac.th | | |

| | 43C: An Extension of the Freund's Bivariate Distribution to Model Load Sharing Systems Asha Gopalakrishnan, Department of Statistics, University of Science & Technology, Cochin, Kerala, INDIA asha.gopalakrishnan@gmail.com | |
|--|--|--------------------|
| Wednesday June 20 1:30 pm – 3:10 pm | SESSION 44: A PANEL DISCUSSION WITH JOURNAL EDITORS Organizer/Chair: Paulo Canas Rodrigues, Nova University of Lisbon, PORTUGAL paulocanas@gmail.com | Philipines Room |
| | Panel: David Banks, Former Editor of Journal of the American Statistical Association, Duke University, USA banks@stat.duke.edu William Q. Meeker, Former Editor of Technometrics, Iowa State University, USA wqmeeker@iastate.edu Fabrizio Ruggeri, Editor-in-Chief of Applied Stochastic Models for Business and Industry, CNR IMATI, Milano, ITALY fabrizio@mi.imati.cnr.it | |

| Wednesday June 20 | SESSION 45 (INVITED): RECENT ADVANCES IN DESIGN AND | Brunei | |
|-------------------|---|--------|--|
| 1:30 pm – 3:10 pm | ANALYSIS OF EXPERIMENTS | Room | |
| | Organizer: Peter Z. G. Qian, University of Wisconsin-Madison, | | |
| | USA peterq@stat.wisc.edu | | |
| | Chair: Ben Haaland, National University of Singapore, | | |
| | SINGAPORE benjamin.haaland@duke-nus.edu.sg | | |
| | | | |
| | 45A: Sequential Design for Estimating Quantiles from | | |
| | Computer Codes | | |
| | C. Devon Lin, Queen's University, Kingston, Ontario, CANADA | | |
| | cdlin@mast.queensu.ca | | |
| | AFR Bulletin Bulletin to the Bulletin for the state of | | |
| | 45B: Probability-Based Latin Hypercube Designs for Irregular | | |
| | Regions Ving Hung Buttone Hair speits, HSA shape @stat mateous edu | | |
| | Ying Hung, Rutgers University, USA yhung@stat.rutgers.edu | | |
| | 45C: The Stepwise Response Refinement Screener and Its | | |
| | Applications to Analysis of Factorial Designs | | |
| | Frederick K. H. Phoa, Institute of Statistical Science, Academia | | |
| | Sinica, Taipei, TAIWAN fredphoa@stat.sinica.edu.tw | | |
| | | | |

| | Silica, Taipei, TAIWAN <u>freuphoa@stat.silica.edu.tw</u> | |
|-------------------|---|----------|
| Modroedov Ivos 20 | CECCIONI AC (INIVITED). DATA MININIC ADDITICATIONIC | Malausia |
| Wednesday June 20 | SESSION 46 (INVITED): DATA MINING APPLICATIONS | Malaysia |
| 1:30 pm – 3:10 pm | Organizer: Yap Bee Wah, Faculty of Computer and | Room |
| | Mathematical Sciences, Univesiti Teknologi Mara, MALAYSIA | |

beewah@tmsk.uitm.edu.my

Chair: <u>Nuttanan Wichitaksorn</u>, University of Sydney Business School, Sydney, AUSTRALIA <u>nwic9927@uni.sydney.edu.au</u>

46A: Data Mining Applications in Business and Finance

<u>Yap Bee Wah</u>, Faculty of Computer and Mathematical Sciences,
Universiti Teknologi Mara, MALAYSIA

beewah@tmsk.uitm.edu.my

46B: Data Mining Application in Identifying Customer's Multiple Needs from Credit Card Usage

Seohoon Jin, Korea University, KOREA seohoon@korea.ac.kr

46C: Techniques for Mining of High-speed Data Stream for Intelligent Applications

Simon Fong, University of Macau, MACAU ccfong@umac.mo

Wednesday June 20 1:30 pm - 3:10 pm

SESSION 47 (INVITED): VARIATION MODELING AND MONITORING OF COMPLEX MANUFACTURING PROCESSES

Indonesia

Room

Organizer: <u>Judy Jin</u>, University of Michigan, Ann Arbor, USA jhjin@umich.edu

Chair: Philippe Castagliola, Université de Nantes & IRCCyN UMR CNRS 6597, Carquefou, Cedex, FRANCE philippe.castagliola@univ-nantes.fr

47A: Modeling of Nanomanufacturing Processes for Quality Control: A Review

Qiang Huang, Department of Industrial and Systems Engineering, University of Southern California, USA qiang.huang@usc.edu

47B: Bayesian Approaches for Quality Profile Monitoring in Low-E Glass Manufacturing

<u>Li Zeng</u>, Department of Industrial and Manufacturing Systems Engineering, University of Texas at Arlington, USA <u>Izeng@uta.edu</u>

47C: Analysis of Multichannel Nonlinear Tonnage Profiles
Using Uncorrelated Multilinear Principal Component Analysis
Jionghua (Judy) Jin, Department of Industrial and Operations
Engineering, University of Michigan, Ann Arbor, USA
jhjin@umich.edu

Wednesday June 20 3:10 pm - 3:30 pm

BREAK

25

| Wednesday June 20 | SESSION 48 – PLENARY III | Ballroom 1 |
|-------------------|--|------------|
| 3:30 pm – 4:20 pm | Organizer/Chair: <u>David Banks</u> , Duke University, USA | |
| | Statistical Challenges in Display Advertising | |
| | Deepak Agarwal, Director and Head, LinkedIn Relevance | |
| | Science Labs, USA dipu1025@yahoo.com | |
| | | |
| Wednesday June 20 | y-BIS BEST PAPER AWARD | Ballroom 1 |
| 4:20 pm – 4:30 pm | | |
| | CLOSING REMARKS | |

WOKSHOP THURSDAY JUNE 21, 2012 SHANGRI LA HOTEL, BANGKOK

| 9:00 am – 3:00 pm | ANALYSIS OF COMPLEX SURVEY DATA | The Garden Gallery |
|-------------------|---|--------------------|
| | Instructor: Steve Heeringa, University of Michigan, USA | |