

INTERNATIONAL CONFERENCE ON CURRENT ADVANCES AND TRENDS IN NONPARAMETRIC STATISTICS

July 15-19, 2002 - Crete, Greece

PROGRAM INFORMATION

Key Note Speakers

[Jerry Friedman](#), Stanford University:
Monday at 3.30
[Clustering Objects on Subsets of Attributes](#)

[Charles Stone](#), UC Berkeley:
Wednesday at 11.00
[Extended Linear Modeling with Splines: a Unifying Paradigm](#)

[Bernard Silverman](#) University of Bristol:
Friday at 3.30
[Thresholding and Empirical Bayes: Finding both needles and hay in haystacks](#)

Invited Paper Sessions

Contributed paper

The deadline for submitting papers for presentation is 30 April 2002.
Abstracts should be submitted electronically to Dr. Politis (politis@euclid.ucsd.edu).
Abstract files can be either text, ps, or pdf, but not word.

**Journal of
Nonparametric Statistics**

The [Journal of Nonparametric Statistics](#) has invited the conference organizers to serve as guest editors of up to six issues of the journal as an outlet of papers that will be presented at the conference. Those wishing to

submit their work for publication at the journal are encouraged to do so electronically at npconf@stat.psu.edu.

Post script and pdf forms are preferred. Please consult the Instructions for Authors at the journal web site.

Papers can be submitted at any time from 1 October 2001 until 15 December 2002, provided the paper has been submitted for presentation at the conference by a registered author.

The deadline for submitting papers for presentation is 30 April 2002.

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INTERNATIONAL CONFERENCE ON CURRENT ADVANCES AND TRENDS IN NONPARAMETRIC STATISTICS

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Invited Paper Sessions

(sorted alphabetically by organizer)

Organizer/ Chair	Session	Speakers	Title	Room	Day/ Time
Abramson, I. UC San Diego	Multivariate data and transformations	Gidas, B. Brown U. Liu, R. Rutgers U. Sherman, M. Texas A&M U. Stadtmueller, U. U. Ulm	<u>Estimation and Consistency for Optimal Transformations for Prediction in Continuous-Time Processes</u> <u>Center-outward ordering of multivariate data by data depth</u> <u>A nonparametric test for spatial isotropy</u> <u>Generalized functional linear models</u>	HERMES	M/ 8:30- 10:45a
Abramson, I. UC San Diego	Survival analysis and process models	Somnath Datta U. Georgia Larry Goldstein USC Janssen, P.	<u>Nonparametric estimation of stage occupation probabilities in multistage models under censoring</u> <u>Case-Control Studies with Complex Sampling: Asymptotics, Sampling Proportional to Size, and Local Central Limit Theorems</u>	EFTERPI	W/ 8:30- 10:45a

		Limburgs Univ. James, L.	Relative hazards with right censored and left truncated data Random partition structures, Poisson Process Calculus, and Bayesian models		
Ahmad, I. U. Central Florida	Advances in non- and semi- parametric Econometrics via kernel methods	Ullah, A. UC-Riverside Racine, J. U. South Florida Fan, Y. Vanderbilt U. Mugdadi, A.R. Southern Illinois U.	Testing the Significance of Categorical Variables in Nonparametric Regression Models	MELPO	F/ 8:30-9:45a
Antoniadis, A. U. Joseph Fourier	Nonparametric Registration, Warping and Deformations I	Clerc, M. CERMICS - ENPC, FRANCE Dryden, I. U. Nottingham	Estimation of Deformed Stationary Processes The pivotal bootstrap in statistical shape analysis	EFTERPI	F/ 8:30-10:45a
Antoniadis, A. U. Joseph Fourier	Nonparametric Registration, Warping and Deformations II	Bigot, J. U. Grenoble Laurent Younes CMLA, ENS DE CACHAN, FRANCE Gasser, T. Uni. Zuerich	A wavelet approach to curve alignment Riemannian geometry for deformable templates Decomposing Variability in Functional Data Analysis	HERMES	F/ 11:00-3:15p
Azzalini, A. U. Padova	Data analysis and data mining	Buja, A. ATT Cook, Di Iowa State U.	Datamining Criteria for Regression and Classification Trees Understanding Support Vector Machine Classifiers using Graphics	APOLLON	Th/ 3:30-5:30p

		Scarpa, B. H3G, Italy	Customer Profiling, Segmentation and Marketing Strategies in Telecommunications		
Bartolucci, F. U. Perugia	Nonparametric issues in model selection, especially mixture models	Lindsay, B. Penn. State U. Forcina, A. U. Perugia Shi, J. Q. U. Glasgow	Fitting sequence data with mixtures of self- reproducing kernels Nonparametric Mixtures for selecting Item Response models Birth-death MCMC methods for mixtures with an unknown number of components, with application to hidden Markov models	HERMES	Th/ 11:00- 12:00a and 2:00- 3:15p
Beran, J./ Feng, Y. U. Konstanz	Nonparametric regression with fractional time series errors	Craigmile, P. Ohio State U. Feng, Y. U. Konstanz Mielniczuk, J. Institute of Computer Science of the Polish Academy of Sciences	Trend assessment in a long memory dependence model using the discrete wavelet transform Bandwidth selection in nonparametric regression with fractional time series errors Limiting distributions of N-W estimators for random design regression with dependent errors	APOLLON	Th/ 8:30- 10:45
Berlinet, A. U. Montpellier II	Dynamical systems and functional estimation	Biau, G. U. Paris VI Brunel, E. U. Paris V Larjane, S. U. Bretagne-Sud and CREST- ENSAI	Dynamical Systems: Estimation and Sensitivity Cross Validated Density Estimates based on Kullback-Leibler Information Nonparametric statistics for deterministic dynamical systems and nonmixing stochastic	MELPO	Tue/ 8:30- 10:45a

		Belkacem Abdous U. Laval	processes : links and new results Modified histograms and robust estimation		
Bosq, D. U. Pierre et Marie Curie	Functional estimation for continuous time processes	Blanke, D. Le Havre, France Bosq, D. Universit'e Pierre et Marie Curie Davydov, Y. Lille, France Skold, M. U. Lund, Sweden	Estimation of smoothness order for continuous time processes with applications Density and regression estimation for continuous time processes. Application to prediction Convergence of empirical measures for continuous time stationary processes Density estimation and local dependence structures	APOLLON	M/ 8:30-10:45a
Brunner, E. U. Goettingen	Nonparametric Analysis of Factorial Designs	Bathke, A. U. Kentucky Papadatos, N. U. Athens Vargha, A. Εϕτνϕς Lorand U. Wang, H. Penn State U.	Covariates in Nonparametric Mixed Models Heteroscedastic One-Way ANOVA for a Large Number of Levels Robust Nonparametric Group Comparisons With Ordinally Scaled Variables In Psychology. Inference for mixed effects models when the number of repeated measurements is large	ERATO	Tue/ 11:00-12:00a and 2:00-3:15
		Tong, H. London School of Economics and U. Hong	On minimum average conditional variance method to dimension reduction in regression		

<p>Bura, E. George Washington U.</p> <p>Chiaromonte, F. Penn State U.</p>	<p>Recent advances in dimension reduction for regression</p>	<p>Kong</p> <p>Bunea, F. Florida State U.</p> <p>Chiaromonte, F. Penn State University</p> <p>Bura, E. George Washington U.</p>	<p>Penalty choices and consistent covariate selection in semiparametric models</p> <p>Extending Sufficient Dimension Reduction to Regressions with Categorical Predictors</p> <p>Rank Estimation in Reduced-Rank Regression</p>	<p>ORPHEAS</p>	<p>Th/ 11:00-12:00a and 2:00-3:15</p>
<p>Cabrera, J. Rutgers Univ.</p>	<p>Functional Data Analysis of Microarray Data</p>	<p>Amaratunga, D. Johnson & Johnson Pharmaceutical</p> <p>Datta, S. Georgia State U.</p> <p>Jornsten, R. Rutgers Univ.</p>	<p>A Robust Bayes Analysis of a Comparative Microarray Experiment</p> <p>Clustering algorithms for microarray data: overview and comparative studies</p> <p>Cluster Validation using the Relative Data Depth</p>	<p>EFTERPI</p>	<p>F/ 11:00-12:00a and 2:00-3:15</p>
<p>Cai, Z. Univ. N. Carolina, Charlotte</p>	<p>Nonparametric Inference Under Long and Short Dependence</p>	<p>Davis, R. Colorado State U.</p> <p>Robinson, P. M. London School of Economics</p> <p>Cai, Z. Univ. N. Carolina, Charlotte</p>	<p>Maximum Likelihood Estimation for All-Pass Models</p> <p>The Edgeworth expansion and bootstrap in semiparametric inference on long memory</p> <p>A Selective Review of Nonparametric Methods in Finance</p>	<p>EFTERPI</p>	<p>M/ 8:30-10:45a</p>
<p>Cai, Z. Univ. N. Carolina,</p>	<p>Nonparametric methods in model</p>	<p>Cai, Z. U. N. Carolina, Charlotte</p> <p>Wu, H. Harvard Univ.</p>	<p>Functional-Coefficient Instrumental Variables Models</p> <p>Nonparametric Regression Methods for Modeling Longitudinal Data</p>	<p>EFTERPI</p>	<p>Th/ 11:00-12:00a and</p>

Charlotte	building	Scheike, T. U. Aalborg	Model building in Semiparametric Models		2:00-3:15
		Wang, Y. U.C. Santa Babara	Building Models With Smoothing Spline ANOVA Decompositions		
Cai, Z. Univ. N. Carolina, Charlotte	Nonlinear Time Series	Yang, L. Michigan State U.	Nonparametric Estimation of Generalized Impulse Response Functions	APOLLON	F/ 8:30-10:45a
		De Gooijer, J.G. U. Amsterdam	On Additive Conditional Quantiles with High-Dimensional Covariates		
		Kuan, C-M Academia Sinica, Taiwan	Semi-parametric Nonstationary Process: Model and Empirical Evidence		
		Xia, Y. Cambridge U	An adaptive estimation of Dimension Reduction Space		
Cuevas, A. U. Autonoma de Madrid	Nonparametric set estimation and its applications	Tsybakov, A. Univ. Paris VI	Set estimation and nonparametric classification	HERMES	F/ 8:30-10:45
		Park, B.U. Seoul National Univ.	Local polynomial estimation of smooth boundaries		
		Polonik, W. UC Davis	Inference for volatility via set estimation		
		Cuevas, A. U. Autonoma de Madrid	Boundary estimation and shape restrictions.		
		Fraiman, R. U. de San Andrs	DISCUSSION		
Dahlhaus, R. U. Heidelberg	Nonstationary Time Series Analysis	Dahlhaus, R. U. Heidelberg	Statistical inference for locally stationary processes - an overview	EFTERPI	Th/ 3:30-5:30p
		Spokoiny, V. Weierstrass Institute and Humboldt U.,	Inference for nonstationary time series by adaptive weights		

		Berlin Polonik, W. UC Davis	<u>smoothing</u> <u>Nonparametric ML- Estimation for Nonstationary Time Series</u>		
Du, Y. Columbia Univ.	Nonparametric models and methods in survival analysis	Du, Y. Columbia Univ. O'Gorman, J. Biogen Jiang, H. Harvard U. Tsangari, H. U. Cyprus	Nonparametric Methods for Censored Clustered Data Nonparametric Models and Methods for Designs with Correlated Censored Data On self-consistency in the gamma frailty model with dependent censoring <u>Nonparametric models and methods for ANCOVA with dependent data</u>	ERATO	F/ 11:00- 12:00a and 2:00- 3:15
Eubank, R. Texas A&M Univ.	Current advances in functional data analysis	Mueller, H.G. UC Davis James, Gareth USC Los Angeles Wang, Wei Dana-Farber Cancer Institute Wu, Colin Johns Hopkins U.	<u>Functional Regression Models</u> <u>Clustering of Sparsely Sampled Functional Data</u> <u>Proportional hazards regression model with unknown link function</u> <u>Longitudinal Analysis with Nonparametric Varying-Coefficient Models and Time Dependent Covariates</u>	ORPHEAS	W/ 8:30- 10:45a
Fan, J. Chinese U. of	Nonparametric techniques in quantative finance and	Haerdle, W. Humboldt U. Berlin Fan, J. UNC, Chapel	<u>Voladynamics, trading strategies and Common Principal components</u> <u>Semiparametric methods for prediction of VaR</u>	HERMES	Th/ 8:30- 10:45a

Hong Kong	risk management	Hill Linton, O. London School of Economics	<u>Estimating semiparametric ARCH(inf) models by kernel smoothing methods</u>		
Ferger, D. Technische U. Dresden	Change-point analysis	Gombay, E. University of Alberta Huskova, M. Charles- University of Prague Ferger, D. University of Dresden	<u>U-statistics in sequential tests and change- detection</u> <u>Permutations of U- Statistics</u> <u>Reconstruction of a two- region image with weighted likelihood- type-processes</u>	EFTERPI	Tue/ 3:30- 5:30p
Fotopoulos, S. Washington State Univ. Kokoszka, P. Utah State Univ.	Inference for heavy- tailed data	Fotopoulos, S. Washington State Univ. Drees, H. U. Cologne Lund, R. U. Georgia Meerschaert, M. U. Nevada	<u>Non-Linear regression properties for log- returns under scale mixtures</u> <u>On maximal occupation time estimators of the extreme value index</u> <u>Periodic Time Series</u> <u>Fitting operator stable models to data from finance and hydrology.</u>	ORPHEAS	F/ 8:30- 10:45a
Gatzouras, D. Agricultural U. of Athens	Smoothing Methods and Applications	Antoniadis, A. U. Joseph Fourier Mammen, E. U. Heidelberg Wang, L. Penn State U.	<u>Autoregressive processes in Hilbert spaces</u> <u>Nonparametric smoothing methods for a class of nonstandard curve estimation problems</u> <u>TEST FOR COVARIATE EFFECT IN FULLY NONPARAMETRIC ANCOVA MODEL</u>	HERMES	Th/ 3:30- 5:30p
		Heckman, N.	<u>Nonparametric testing for a monotone hazard</u>		

Gijbels, I. Catholic Univ. of Louvain	Inference for curves with constraints	U. British Columbia Huang, L-S U. Rochester Jongbloed, G. (Vrije U., Amsterdam)	function: making a global test local Nonparametric kernel regression subject to monotonicity constraints Estimation of a monotone density based on interval censored observations	HERMES	Tue/ 3:30- 5:30p
Gonzalez Manteiga, W. Universidad de Santiago de Compostela	Testing Methods in Curve Estimation Problems	Haerdle, W. Humboldt U. Berlin Gijbels, I. Catholic Univ. of Louvain Munk, A. U. Paderborn	Time Inhomogeneous Multiple Volatility Modelling Bootstrap testing for discontinuities in regression functions New goodness of fit procedures for selecting regression models - with applications to the recovery of the star distribution in the Milky Way_	HERMES	Tue/ 8:30- 10:45a
Groeneboom, P. Delft Univ. of Technology	Nonparametric maximum likelihood estimation	Asgharian, M. McGill U. Cator, E. Delft U. Eggermont, P. U. Delaware	Asymptotic behavior of the NPMLE based on cross-sectional sampling for diseases with stationary incidence On the stability of the CAR assumption Nonparametric logistic regression	ORPHEAS	Th/ 3:30- 5:30p
Hall, W.J. U. Rochester	Hypothesis testing with biostatistical applications	Banerjee, M. U. Michigan Sun, Y. U. North Carolina,	Likelihood Ratio Inference for Current Status Data and Related Models Involving Nonparametric Estimation of a Monotone Function Tests for Comparing Mark-Specific Hazards and Cumulative	MELPO	Th/ 3:30- 5:30p

		Charlotte	Incidence Functions with Applications in AIDS Research		
		Hall, W.J. U. Rochester	One- and Two-Sample Logrank Tests: Efficiency and Applications		
Hallin, M. Universiti Libre de Bruxelles	Rank methods for time series	Laine, B. U. Brussels Paindaveine, D. U. Brussels Hallin, M. U. Brussels	Autoregression depth Tests of randomness against VARMA dependence based on interdirections and Mahalanobis ranks Ranks and semiparametric efficiency in time series models	APOLLON	Tue/ 3:30-5:30p
Hart, J. Texas A&M Univ.	Applications of smoothing to hypothesis testing	Hjort, N.L. U. Oslo Ledwina, Teresa Polish Academy of Sciences Spokoiny, V. Weierstrass Institute, Berlin Zhang, Chunming U. Wisconsin	Goodness of fit via nonparametric likelihood ratios Data driven rank test for two-sample problem Testing a single-index hypothesis for a high-dimensional regression model by structural adaptation Equivalent nonparametric regression tests based on spline and local polynomial smoothers	ORPHEAS	Th/ 8:30-10:45a
Heckman, N. U. British	Functional data analysis for	Robert-Grani, Christele Institut National de la Recherche Agronomique Toulouse France Izem, Rima U. North Carolina, Chapel	Modelling somatic cell scores (SCS) in cattle via longitudinal mixed effects methodology Functional data analysis in continuous reaction norms: Identifying nonlinear variations	APOLLON	Tue/ 8:30-10:45a

Columbia	evolutionary data	Hill Wang, Jane-Ling UC Davis Heckman, N. U. British Columbia	Modeling Longitudinal Fecundity Data through a Semiparametric Random Effects Model Overview of Evolutionary Biology and Quantitative Genetics		
Horowitz, J. U. Iowa	Nonparametric resampling for dependent data	Hansen, B. U. Wisconsin Paparoditis, E. U. Cyprus Neumann, M. U. Koeln Park, J. Seoul National University	Centering the Markov bootstrap Bootstrap methods for integrated and cointegrated time series Tests of time series models Bootstrapping unit root models	APOLLON	Tue/ 11:00- 12:00a and 2:00- 3:15
Ioannidis, D. U. Macedonia	Measurement errors: Recent advances	Hesse, C. H. U. Stuttgart Matzner-Lober, E. CREST-ENSAI van Es, A. J. U. Amsterdam	Density Estimation from contaminated data Estimating a regression function when both variables are measured with errors Asymptotic normality of Kernel type deconvolution estimators	MELPO	Tue/ 3:30- 5:30p
Janssen, P. Limburgs Univ.	Extensions of the Cox model: Frailties and longitudinal covariates	Li, Y. Harvard U. Vaida, F. Harvard U. Tsiatis, A.A. North Carolina State U.	Inference on Clustered Survival Data Using Imputed Frailties Random Effects Models and the Accelerated Failure Times Paradigms A Semiparametric Estimator for the Proportional Hazards	ORPHEAS	Tue/ 3:30- 5:30p

			Model with Longitudinal Covariates Measured with Error		
Koenker, R. & Portnoy, S. U. Illinois, Urbana-Champaign	Nonparametric estimation of conditional quantile functions	Doksum, K. UC Berkley van de Geer, S. U. Leiden Koenker, R. U. Illinois, Urbana-Champaign	Lorenz, Gini, Bonferroni and Quantile Regression Adaptive Quantile Regression Total Variation Regularization for Bivariate Quantile Smoothing	EFTERPI	Th/ 8:30-10:45a
Lagakos, S. Harvard Univ.	Nonparametric and Semiparametric methods for the analysis of multistate stochastic processes	Kang, M. Harvard U. Limnios, N. U. de Technologie de Compiegne Zelen, M. Harvard U.	Statistical Methods for Panel Data from a semi-Markov Process, with Application to Human Pappiloma Virus A Functional Central Limit Theorem for the Empirical Estimator of a Semi-Markov Kernel Models and the Early Detection of Disease	MELPO	Tue/ 11:00-12:00a and 2:00-3:15
Li, R. Penn State Univ.	Recent advances in local modeling	Cheng, Ming-Yen National Taiwan U. Van Keilegom, I. Catholic Univ. of Louvain Yao, Qiwei London School of Economics Zhang, Wenyang University of Kent at Canterbury	Estimating Bivariate Density and Regression Confidence Bands for Regression Curves and their Derivatives Nonparametric estimation for conditional distribution A Semiparametric Multilevel Survival Model	MELPO	W/ 8:30-10:45a
		Kugiumtzis, D. Aristotle U. Thessaloniki	Local State Space Prediction Models for Noisy Time Series		

Lu, J. NIST	Nonparametric prediction for high-dimensional systems and its applications	Grudic, G. U. Colorado, Boulder Stine, R. U. Pennsylvania	High Dimensional Nonparametric Regression Using Two-Dimensional Polynomial Cascades Data Mining with Stepwise Regression	ERATO	W/ 8:30-10:45a
Michailidis, G. U. Michigan	Graphics and Visualization	Wegman, E. J. George Mason U. Wills, G. SPSS Michailidis, G. U. Michigan	Data Reduction by Quantization Robust Graphics and Graphical Robustness Visualization of Categorical Data through Graph Drawing	APOLLON	M/ 11:00-12:00a and 2:00-3:15
Mueller, H.G. UC Davis	Semiparametric regression models	Burman, P UC Davies Chiou, J-M U. Taipei Rice, J. UC Berkeley Stute, W. U. Giessen	Modified exponential smoothers for time series forecasting Semiparametric inference in generalized linear mixed models Modeling traffic data Nonparametric checks for single index models	EFTERPI	Tue/ 8:30-10:45a
Mueller, M. Humboldt U. Berlin & U. Munich	Computational Statistics	Móller, M. Humboldt U. Berlin Schimek, M.G. Karl-Franzens-University Graz Sperlich, S. U. Carlos III de Madrid	Generalized Partial Linear Modelling for Credit Scoring Data Algorithms for non- and semiparametric regression problems: a critical appraisal Smooth Backfitting in practice	MELPO	Th/ 8:30-10:45a
		Beran, R. UC Davies	Adaptive Symmetric Linear Smoothers for Multi-way Layouts Simultaneous confidence intervals for		

Papadatos, N. U. Athens	Inference problems with a large number of parameters	Hwang, J.T.G. Cornell U. Mueller, U. Arizona State U. Sun, J. Case Western Reserve Univ.	the means of the selected populations- A new Empirical Bayes approach for the Microarray data analysis Optimal estimators in the nonparametric regression model Estimation Problems from Biased Data with Unknown Biasing Function and Memory Effect	APOLLON	Th/ 11:00- 12:00a and 2:00- 3:15
Papadoditis, E. U. Cyprus	Resampling and subsampling methods	Horowitz, J. Northwestern U. Lahiri, S.N. Iowa State U. Radulovic, R. Princeton U. Gluhovsky, A. Purdue U.	Bootstrap method for Markov processes Optimal block sizes for a spatial subsampling method Bootstrapping without CLT Subsampling in atmospheric data analysis	HERMES	W/ 8:30- 10:45a
Perron, B. U. de Montrial	Nonparametric Methods in Econometrics	Chang, Y. Rice U. Bandi, F. U. Chicago Perron, B. U. de Montrial	Panel unit root tests in the presence of cross- sectional dependency and heterogeneity On the functional estimation of multivariate diffusion processes The Shape of the Risk Premium: Evidence from a Semiparametric GARCH Model	ERATO	Tue/ 8:30- 10:45a
Randles, R.		Hallin, M. U. Libre de Bruxelles Larocque, D. Ecole des Hautes Etudes	Optimal Tests for Multivariate Location Based on Interdirections and pseudo- Mahalanobis Ranks Aligned Rank Test for		Tue/ 11:00-

U. Florida/ Liu, R. Rutgers U.	Modern affine invariant multivariate nonparametric methods	Commercials de Montreal Mahfoud, Z. University of Kentucky Zuo, Y. Arizona State U	the Bivariate Randomized Block Model A Class of Multivariate Signed-Rank Tests Depth weighted covariances	EFTERPI	12:00a and 2:00- 3:15
Rao, J.S. Case Western Reserve Univ.	Modern Non- parametrics in Medical Research	Rao, J.S. Case Western Reserve Univ. Ishwaran, H. Cleveland Clinic Foundation Leblanc, M. U. Washington Jiang, J. UC-Davis	Mammographic Computer-aided Detection Using Bootstrap Ensembles iid Monte Carlo Algorithms for Semiparametric Linear Mixed Models Partitioning, Peeling and Logic for Inducing Patient Risk Groups Distribution-Free Prediction Intervals in Mixed Linear Models	ORPHEAS	M/ 11:00- 12:00a and 2:00- 3:15
Ronchetti, E. U. Geneva	Small sample inference	Trojani, F. U. Southern Switzerland, Lugano Jureckova, J. Charles U., Prague Scaillet, O. U. Geneva	Saddlepoint approximations and test statistics for accurate finite sample GMM inference in overidentified moment conditions models On locally most powerful rank tests Density estimation using inverse and reciprocal inverse gaussian kernels	ERATO	Tue/ 3:30- 5:30p
		Nason, G. University of Bristol Sardy, S. Swiss Federal	Complex wavelet shrinkage A comparison between wavelet- and Markov random field-based		Tue/

Sapatinas, T. U. Cyprus	Recent advances of wavelet methods in statistics and time series analysis	Institute of Technology von Sachs, R. U. Catholique de Louvain Whitcher, B. National Center for Atmospheric Research	<u>estimators</u> <u>Forecasting non-stationary time series by wavelet process modelling</u> <u>Stochastic Multiresolution Models for Turbulence</u>	ORPHEAS	11:00-12:00a and 2:00-3:15
Stadtmuller, U. U. Ulm	Nonparametric estimation in signal analysis, statistics and extremes	Masry, E. U.C. San Diego Steland, A. Europa-Universitaet Viadrina Pawlak, M. U. Manitoba Hudson, H.M. Macquarie U., Australia	<u>Multivariate probability density estimation for associated processes: Strong consistency and rates</u> <u>On detecting jumps in time series- nonparametric setting</u> <u>Signal sampling und recovering under dependent data</u> <u>Non-Parametric Modeling of Sequences of Tomographic Images</u>	MELPO	M/ 11:00-12:00a and 2:00-3:15
Stute, W. U. Giessen	Model checking	Delgado, M. A. Universidad Carlos III de Madrid Gonzalez Manteiga, W. Universidad de Santiago de Compostela Khmaladze, E. University of New South Wales Koul, H. L. Michigan State	<u>Distribution-free goodness-of-fit tests for linear processes</u> <u>Almost sure representations in survival analysis under censoring and truncation. Applications to goodness-of-fit tests</u> <u>Change-set problem, local covering numbers and VC classes</u> <u>Regression model fitting with long memory designs</u>	ORPHEAS	F/ 11:00-12:00a and 2:00-3:15

		University			
Swanepoel, J.W.H. Potchefstroom Univ. for CHE	Bandwidth selection	Politis, D. N. UC San Diego Herrmann, E. Technische Uni. Darmstadt Tsai, Chih-Ling UC Davis Chiu, Shean-Tsong Colorado State U	Adaptive bandwidth choice Bandwidth choice for multivariate kernel density estimation Residual likelihood approach for single-indexed model selection	ERATO	Th/ 8:30-10:45a
Titterington, M. U. Glasgow Craigmile P. (Chair) Ohio State U.	Gaussian processes	Rasmussen, C.E. University College London Gomez Portugal A., Delil University of Sheffield Murray-Smith, R. University of Glasgow	Developments in Gaussian Process regression models Bayesian inference about the radiocarbon calibration curve Engineering applications of Gaussian Process priors	MELPO	Th/ 11:00-12:00a and 2:00-3:15
Tjostheim, D. U. Bergen	Nonparametrics in time series	Dette, H. U. Bochum Hong, Y. Cornell U. Vieu, P. U. Paul Sabatier Tjostheim, D. U. Bergen	A test for a parametric form of volatility in continuous time financial models Nonparametric specification testing for continuous-time models with application to spot interest rates Nonparametric functional model for prediction Nonparametric estimation in a nonstationary context	APOLLON	F/ 11:00-12:00a and 2:00-3:15
		Boente, G. U. Buenos Aires	Robust procedures for semiparametric partly linear autoregression		

Van Aelst, S. U. Antwerp	Nonparametric and Semiparametric Detection of Outliers	Dehon, C. U. Libre de Bruxelles Ollila, E. Helsinki Technical U. Van Aelst, S. U. Antwerp	Robustness of correlation and multiple correlation coefficients Robust Multivariate Statistics Based on Data Transformation Robust estimation for multivariate regression	ERATO	M/ 11:00-12:00a and 2:00-3:15
Van Keilegom, I. Catholic Univ. of Louvain	Empirical Likelihood	Einmahl, J. Tilburg University Li, Gang U. California, Los Angeles Lazar, N. Carnegie Mellon U. Lee, Jaeyong Penn State U.	Localized empirical likelihood Empirical likelihood methods for linear regression with right censored data Empirical likelihood diagnostics Bayesian bootstrap for proportional hazard model	ORPHEAS	M/ 8:30-10:45a
Walker, S. G. U. Bath	Bayesian methods in nonparametric statistics	Hjort, N.L. Univ. of Oslo Holmes, C. Imperial College Kim, Y. Ewha University, Korea	Nonparametric Bayesian Quantile Inference title Bayesian analysis of the proportional hazard model	EFTERPI	M/ 11:00-12:00a and 2:00-3:15
Walther, G. Stanford Univ.	Scale space in smoothing	Marron, S. Univ. N. Carolina, Chapel Hill Duembgen, L. University of Berne Guenther Walther Stanford	A Statistician's Adventures in Internet-land Multiscale Inference on Densities Oscillation Analysis for the mixture complexity	HERMES	Tue/ 11:00-12:00a and 2:00-3:15
			Testing Lack of fit via		

Wand, M. Harvard Univ.	Smoothing and Mixed Models	Claeskens, G. Texas A&M Univ. Coull, B. Harvard U. Staudenmayer, J. U. Massachusetts	Likelihood Ratio Self-modeling Regression for Multivariate Curve Data Robust General Design Mixed Models for Smoothing	MELPO	M/ 8:30-10:45a
Wang, J-L UC Davies	Non- and Semi-parametric Approaches for Longitudinal Data	Burman, P. UC Davis Davidian, M. NC State U. Eubank, R. Texas A&M U. Lin, Xihong U. Michigan	Stochastic models for root growth in plants A semiparametric likelihood approach for linear mixed, generalized linear mixed, and joint longitudinal-survival models with flexible random effects distribution. Time varying coefficient models for longitudinal data Nonparametric Regression for Clustered/Longitudinal Data Using Kernels and Splines	HERMES	M/ 11:00-12:00a and 2:00-3:15
Yu, B. UC Berkeley Hastie, T. (Chair) Stanford U.	Bagging, boosting and other ensemble methods	Buhlmann, P. ETH, Zurich Buja, A. ATT Research Labs Blanchard, G. U. Paris-Sud, Orsay	Bagging and Boosting: why they sometimes work Degrees of Boosting From boosting to Blackwell's strategy, and related algorithms	APOLLON	W/ 8:30-10:45a
Yu, B. UC Berkeley Buhlmann, P. (Chair)	Support vector machines and their role in nonparametric function approximation	Hastie, T. Stanford U. Lin, Y. U. Wisconsin, Madison Schoelkopf, B.	Support vector machines, kernel logistic regression and boosting Support vector machines for classification: a statistical study	ORPHEAS	Tue/ 8:30-10:45a

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INTERNATIONAL CONFERENCE ON CURRENT ADVANCES AND TRENDS IN NONPARAMETRIC STATISTICS

July 15-19, 2002 - Crete, Greece

Contributed Paper Sessions

Chair	Session	Speakers	Title	Room	Day/ Time
Spanos, A. Virginia Tech	1. Econometrics	Skouras, S. Santa Fe Institute	Decisionmetrics Abstract	CLIO	W 8:30- 10:30am
		Li, F. Bank of Canada	Nonparametric estimation of diffusion processes with discrete observations Abstract		
		Manzan, S. U of Amsterdam	Model selection for nonlinear time series Abstract		
		Dupoiron, S. Laboratoire de Statistique du CREST	Estimation of the mean of a functional nonlinear autoregressive process Abstract		
		Spanos, A. Virginia Tech	Model validation and resampling Abstract		
		Wegcamp, M. Yale University	Complexity regularization via localized random penalties Abstract		

<p>Wegcamp, M. Yale University</p>	<p>2. Estimation, Classification, and Prediction</p>	<p>Greenshtein, E. Israel Institute of Technology</p> <p>Cruz, I. R. Instituto Tecnologico de Sonora</p> <p>Cavalier, L. Universite Aix- Marseille I</p> <p>Kang, K. H. Hankuk University of Foreign Studies</p>	<p>Non parametric variable selection Abstract</p> <p>Nonparametric estimation in mixture models Abstract</p> <p>Penalized blockwise Stein's method, monotone oracles, and sharp adaptive estimation Abstract</p> <p>Bandwidth choice in nonparametric classification Abstract</p>	<p>OURANIA</p>	<p>W 8:30- 10:30am</p>
<p>McElroy, T. UC San Diego</p>	<p>3. Resampling and Subsampling Methods</p>	<p>Ozturk, O. Ohio State University</p> <p>Mantalos, P. Blekinge Institute of Technology</p> <p>Parker, C. UC San Diego</p> <p>Whang, Y. J. Ewha University</p> <p>Dowla, A.</p>	<p>Sub-Sample Mann- Whitney- Wilcoxon Test Abstract</p> <p>Bootstrapping the Breusch-Godfrey autocorrelation test for single equation dynamic model: Bootstrapping the restricted vs. unrestricted model Abstract</p> <p>Unit root testing via the continuous path stationary bootstrap Abstract</p> <p>Consistent testing for stochastic dominance: a subsampling approach</p>	<p>CLIO</p>	<p>Tu 11-12 and 2- 3pm</p>

		UC San Diego	Abstract Local block bootstrap Abstract		
Kapatou, A. U. of Michigan	4. Multivariate Data and Analysis of Experiments	Callegari, F. Penn State University Antoniou, E. Penn State University Caroni, C. National Technical Univ. of Athens Meulman, J. J. Leiden University Kapatou, A. U. of Michigan	Rank tests for patterned alternatives in two-way nonparametric analysis of variance Abstract Nonparametric analysis of data under random missingness Abstract Robust detection of multiple outliers in grouped multivariate data Abstract A unidimensional distance model for objects in multivariate data under nonlinear scaling of variables Abstract Multivariate exponentially weighted moving average control charts based on the sign and sign-rank statistics Abstract	CLIO	Th 11-12 and 2-3pm
		Duong, T.	Plug-in bandwidth selectors for bivariate kernel density estimation		

<p>Kokolakis, G. National Technical Univ. of Athens</p>	<p>5. Model Building and Inference</p>	<p>U. of Western Australia</p> <p>Vince LaRiccia U. of Delaware</p> <p>de Una Alvarez, J. Campus Universitario Lagoas- Marcosende</p> <p>Qu, A. Oregon State Univ.</p> <p>Tsagkari, H. U. of Cyprus</p>	<p>Abstract</p> <p>Selecting the smoothing parameter in goodness of fit testing Abstract</p> <p>Bootstrap bandwidth selection in kernel density estimation for length-biased censored data Abstract</p> <p>Inference functions: semiparametric and nonparametric approaches Abstract</p> <p>Nonparametric models and methods for ANCOVA with dependent data Abstract</p>	<p>OURANIA</p>	<p>Th 11-12 and 2- 3pm</p>
<p>Sarda, P. Universite Paul Sabatier</p>	<p>6. Nonparametric Regression I</p>	<p>Braekers, R. Limburgs Universitair Centrum</p> <p>Rhomari, N. Universite Mohammed 1er</p> <p>Mohdeb, Z. Universite Mentouri</p>	<p>Goodness of fit tests for a regression model with partially informative censoring Abstract</p> <p>Kernel regression estimation in Banach space Abstract</p> <p>Mean Squared Residuals approach for testing linear hypotheses in nonparametric regression Abstract</p>	<p>CLIO</p>	<p>M 11-12 and 2- 3pm</p>

		<p>Deschepper, E. Ghent University</p> <p>Sarda, P. Universite Paul Sabatier</p>	<p>Regional residual plots for assessing the fit of multiple linear regression models Abstract</p> <p>Penalized loglikelihood for generalized linear model for functional data Abstract</p>		
<p>Bagavos, D. U of Birmingham</p>	<p>7. Survival Analysis and Wavelet Regression</p>	<p>DiRienzo, A. G. Harvard School of Public Health</p> <p>Ould-Said, E. U. Littoral Cote d'Opale</p> <p>Newell, J. National Univ. of Ireland</p> <p>Bagavos, D. U of Birmingham</p> <p>Oyet, A. J. Memorial Univ. of Newfoundland</p>	<p>Nonparametric comparison of two survival time distributions in the presence of dependent censoring Abstract</p> <p>L-1 deficiency of the Kaplan-Meier estimator Abstract</p> <p>The presentations and analysis of bivariate survival studies Abstract</p> <p>Local linear fit in nonparametric hazard rate estimation Abstract</p> <p>Testing Variances in Wavelet Regression Models Abstract</p>	<p>OURANIA</p>	<p>Th 3:30-5:30</p>
			<p>Bootstrapping the nonparametric Chambers-Dunstan</p>		

<p>Swanepoel, C. J. Potchefstroom Univ.</p>	<p>8. General</p>	<p>Cortina, M. J. L. Santiago de Compostela University</p> <p>van Graan, F. C. Potchefstroom University</p> <p>Tack, L. Katholieke Universiteit Leuven</p> <p>Vial-Roget, C. CREST-ENSAI</p> <p>Swanepoel, C. J. Potchefstroom Univ.</p>	<p>estimator Abstract</p> <p>A new kernel distribution function estimator based on a nonparametric transformation of the data Abstract</p> <p>Nonparametric experimental design Abstract</p> <p>Testing a single index model Abstract</p> <p>The bootstrap applied to a modified Read-Cressie goodness-of-fit statistic for categorical data Abstract</p>	<p>CLIO</p>	<p>M 8:30-10:30am</p>
<p>Tsimikas, J. U of Massachusetts - Amherst</p>	<p>9. Bioinformatics</p>	<p>Pla, L. Francisco de Miranda University</p> <p>Cao, R. Universidade da Coruna</p> <p>Fernandez, M. F. Universidade da Coruna</p>	<p>Inference about biodiversity indexes Abstract</p> <p>Goodness-of-fit tests for conditional models under left censoring and right truncation Abstract</p> <p>A plug-in bandwidth selector for local polynomial regression estimator with correlated errors Abstract</p> <p>Almost sure</p>	<p>CLIO</p>	<p>Tu 3:30-5:30</p>

		<p>Sellero, C. S. U of Santiago de Compostela</p> <p>Tsimikas, J. U of Massachusetts - Amherst</p>	<p>representation of the estimator of the population size under truncation, with applications Abstract</p> <p>Profile likelihood inference for highly accurate diagnostic tests Abstract</p>		
<p>Caroni, C. National Technical Univ. of Athens</p>	<p>10. Density Estimation</p>	<p>Futschik, A. Vienna University</p> <p>Essaoulova, V. Weierstrass Institute</p> <p>Jacome Pumar, A. Univ. de Vigo</p> <p>Delaigle, A. Universite Catholique de Louvain</p> <p>Dabo-Niang, S. University of Paris VI and Laboratoire de Statistique du CREST</p>	<p>Mode estimation for smooth and nonsmooth densities Abstract</p> <p>Large deviations of L-1 error of kernel density estimators and kernel regression function estimators Abstract</p> <p>Presmoothed density estimators with right censored data Abstract</p> <p>Density estimation in the deconvolution problem Abstract</p> <p>Density estimation by orthogonal series in an infinite dimensional space: Application to processes of diffusion type Abstract</p>	<p>OURANIA</p>	<p>M 11-12 and 2-3pm</p>

<p>Mantalos, P. Blekinge Institute of Technology</p>	<p>11. Finance Applications</p>	<p>Alsaleh, M. A. College of Business Studies</p> <p>Bimpeh, Y. Dublin City University</p> <p>Dauxois, J.-Y. CREST-ENSAI</p> <p>Chen, S. X. U of Singapore</p> <p>Albuquerque, P. H. Texas A&M International University</p>	<p>On forecasting exchange rate: a time series analysis Abstract</p> <p>Modified Stringer bound for monetary-unit sampling in financial auditing Abstract</p> <p>On testing the proportionality of two cumulative incidence functions in a competing risks setup Abstract</p> <p>Simultaneous specification tests for the mean and variance structure of regression with applications to testing of diffusion models Abstract</p> <p>A simple nonparametric long- run correlation estimator with an application to Latin-American stock returns Abstract</p>	<p>CLIO</p>	<p>F 11-12 and 2- 3pm</p>
		<p>Papadopoulos, A. S. UNC at Charlotte</p> <p>Nakas, C.</p>	<p>On goodness-of-fit test using moments Abstract</p> <p>Assessment of diagnostic markers by goodness-of-fit</p>		

<p>Papadopoulos, A. S. UNC at Charlotte</p>	<p>12. Goodness-of-Fit</p>	<p>Aristotle University Thas, O. Ghent University Ignaccolo, R. Universita degli Studi di Torino</p>	<p>tests Abstract On the link between EDF and smooth goodness-of-fit tests Abstract Goodness-of-fit test for dependent observations Abstract</p>	<p>OURANIA</p>	<p>M 8:30-10:30am</p>
<p>Grama, I. U of South Britany</p>	<p>13. Special Distributions</p>	<p>Grama, I. U of South Britany van der Meulen, F. Vrije Univ.Amsterdam Yun, S. U of Suwon Okumura, H. Chugoku Junior College Goldwasser, M. Harvard School of Public Health</p>	<p>Estimating the tail index or fitting a Pareto tail to the data? Abstract Nonparametric estimation of a self-decomposable distribution Abstract Higher order moment estimators of the extreme value index Abstract Weighted kernel estimators in nonparametric binomial regression Abstract Fiducial inference for infinite-dimensional parameters Abstract</p>	<p>OURANIA</p>	<p>F 11-12 and 2-3pm</p>
			<p>Small sample distribution of one-sample linear rank</p>		

<p>Smit, C. F. U of Pretoria</p>	<p>14. Nonparametric Model Building</p>	<p>Smit, C. F. U of Pretoria</p> <p>Senturk, D. UC Davis</p> <p>Polzehl, J. Weierstrass Institute Berlin</p> <p>Kim, W. Institute of Econometrics and Statistics</p> <p>Rachdi, M. Universite de Grenoble 2</p>	<p>test statistics without assuming symmetry Abstract</p> <p>Varying coefficient models and mathematical coupling Abstract</p> <p>Varying coefficient modeling using structural adaptation Abstract</p> <p>Canonical instrumental variable method for nonparametric structural models Abstract</p> <p>Strong consistence of spectral estimation of continuous-time processes: Periodic and Poisson sampling schemes Abstract</p>	<p>CLIO</p>	<p>Th 8:30- 10:30am</p>
<p>Krzyzak, A.</p>		<p>Krzyzak, A. Concordia University</p> <p>Escabias Machuca, M. U of Granada</p> <p>Yap, C. University of</p>	<p>Nonparametric regression estimation using normalized radial basis function networks Abstract</p> <p>Principal component estimation of functional logistic regression Abstract</p> <p>Detecting discontinuities in correlated</p>		

<p>Concordia University</p>	<p>15. Nonparametric Regression II</p>	<p>Glasgow</p> <p>Cabrera, J. L. O. U of Zaragoza</p> <p>Saavedra-Gonzalez, A. Campus Universitario Lagoas-Marcosende</p>	<p>data using a nonparametric regression approach Abstract</p> <p>Nonparametric confidence bands for the regression function in GLM models under length biased sampling Abstract</p> <p>Universal kriging by means of local polynomial regression Abstract</p>	<p>OURANIA</p>	<p>Th 8:30-10:30am</p>
<p>Koukouvinos, C National Technical Univ. of Athens</p>	<p>16. Systems and State-Space Models</p>	<p>Froda, S. Universite du Quebec a Montreal</p> <p>Kokolakis, G. National Technical Univ. of Athens</p> <p>Papanastasiou, D. U of Macedonia</p> <p>Gluhovsky, I. Sun Microsystems Laboratories</p> <p>Koukouvinos, C. National Technical Univ. of Athens</p>	<p>Estimation of solutions to a particular class of ODE systems Abstract</p> <p>On the discrepancy measures for optimal partitioning in Bayesian multivariate micro-aggregation Abstract</p> <p>State-space model estimation by estimating functions Abstract</p> <p>Isotonic additive models for characterizing computer memory systems Abstract</p> <p>Another look at projection properties</p>	<p>OURANIA</p>	<p>Tu 11-12 and 2-3pm</p>

			of Hadamard matrices Abstract		
Papanastasiou, D. U of Macedonia	17. Time Series	<p>Fried, R. University of Dortmund</p> <p>Girard, A. U of Glasgow</p> <p>Anevski, D. Chalmers Univ. of Technology</p> <p>Vilar, J. A. Universidade da Coruna</p> <p>McElroy, T. UC San Diego</p>	<p>Robust filtering of time series with trends Abstract</p> <p>Multiple-step ahead predictions of time series models with Gaussian processes by propagating uncertainty Abstract</p> <p>Isotonic regression for dependent data Abstract</p> <p>Discriminant and cluster analysis for Gaussian stationary processes: Local linear fitting approach Abstract</p> <p>Asymptotics for stable moving averages Abstract</p>	CLIO	Tu 8:30-10:30am
		<p>Fryzlewicz, P. U of Bristol</p> <p>Rodriguez-Casal, A. Campus Universitario</p>	<p>Modelling and forecasting financial log-returns as locally stationary wavelet processes Abstract</p> <p>Nonlinear wavelet density estimation under the Koziol-Green model Abstract</p>		

Fryzlewicz, P. U of Bristol	18. Wavelets	Lagoas- Marcosende Zychaluk, K. U of Birmingham Jansen, M. TU Eindhoven	Additive bias reduction method for wavelet density estimate Abstract Grid adaptive wavelets in irregularly sampled data smoothing Abstract	CLIO	F 8:30- 10:30am
Pensky, M. U. of Central Florida	19. Bayes and Likelihood	Pensky, M. U. of Central Florida Belitser, E. Utrecht University De Canditiis, D. Istituto per Applicazioni del Calcolo "Mauro Picone" -Napoli Section Angelini, C. Istituto per Applicazioni del Calcolo "Mauro Picone" -Napoli Section Petrone, S. Universita Bocconi	Frequentist properties of the Bayesian wavelet shrinkage Abstract Empirical adaptive Bayes estimation in a Gaussian white noise model Abstract Bayesian interpretation and credible intervals for regularised linear wavelet estimators Abstract Empirical Bayes approach to wavelet regression using Epsilon- contaminated priors Abstract A constructive way of approximating a distribution function via mixtures with applications in Bayesian nonparametric	OURANIA	Tu 8:30- 10:30am

			inference Abstract		
Gonzalez-Rivera, G. UC Riverside	20. Nonparametric Regression III	Gonzalez-Rivera, G. UC Riverside Mushkudiani, N. EURANDOM, The Netherlands Kovac, A. University of Essen Perez, G. A. Universidade da Coruna	Testing for neglected nonlinearity in regression models: A collection of new tests based on the theory of random fields Abstract Generalized Probability-Probability plots Abstract Nonparametric logistic regression and modality Abstract Estimation and testing in partly linear regression models under long-memory dependence Abstract	OURANIA	F 8:30-10:30am

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