香港中文大學統計學系
Department of Statistics
THE CHINESE UNIVERSITY OF HONG KONG

Virtual Symposium on Statistics and Risk Management
Friday, December 11 - Saturday 12, 2020 (Hong Kong Time)
The Chinese University of Hong Kong

Friday, December 11, 2020 (Hong Kong Time)

08:25 - 08:30	Xinyuan Song (The Chinese University of Hong Kong) Opening Remarks and Introduction to Guest Speakers
08:30 - 09:10	Xuming He (University of Michigan) Posterior Inference for Quantile Regression – Adaptation to Sparsity
09:10 - 09:50	Matthias von Davier (Boston College) A Hierarchical Latent Response Model for Inferences about Examinee Engagement in Terms of Guessing and Item-Level Nonresponse
09:50 - 10:30	Hongyu Zhao (Yale University) Predicting Disease Risk from Genomics Data
10:30 – 11:10	Jianguo Sun (University of Missouri) A Pairwise Pseudo-likelihood Approach for Left-truncated and Interval-censored Data under the Cox Model
11:10 – 11:50	Ching-Kang Ing (National Tsing Hua University) Consistent Order Selection for ARFIMA Processes

Saturday, December 12, 2020 (Hong Kong Time)

08:25 - 08:30	Ngai Hang Chan (The Chinese University of Hong Kong) Opening Remarks and Introduction to Guest Speakers
08:30 - 09:10	Ruodu Wang (University of Waterloo) An Axiomatic Foundation for the Expected Shortfall
09:10 - 09:50	Michael Ludkovski (University of California, Santa Barbara) Gaussian Process Surrogates for Delta Hedging
09:50 - 10:30	Kwun Chuen Gary Chan (University of Washington) Optimal Non-Linear Shrinkage Estimation of Covariance Matrix of Asset Returns by Imaginary Direction Smoothing
10:30 – 11:10	Eckhard Platen (University of Technology Sydney) Attractive Long-term Pension Payouts for Persisting Low Interest Rates
11:10 – 11:50	Qihe Tang (The University of New South Wales) Insurance Risk Analysis of Financial Networks Vulnerable to a Shock
11:50 – 11:55	Hoi Ying Wong (The Chinese University of Hong Kong) Closing Remarks