Virtual Symposium on Statistics and Risk Management 2021
Friday, December 10 – Saturday, December 11, 2021 (Hong Kong Time)
The Chinese University of Hong Kong

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08:55 – 09:00	Xinyuan Song (The Chinese University of Hong Kong) Opening Remarks and Introduction to Guest Speakers
09:00 – 09:40	Hongtu Zhu (The University of North Carolina at Chapel Hill) Challenges in Biobank-scale Brain Imaging Genetics
09:40 – 10:20	Peter Song (University of Michigan) Developing Adaptive Metrics with Relevant Questions from a Questionnaire via Best Subset Algorithms
10:20 – 11:00	Xiaotong Shen (University of Minnesota) Inference for a Large Directed Graphical Model with Interventions
11:00 – 11:40	Ian McKeague (Columbia University) Empirical Likelihood Based Inference for Functional Means with Application to Wearable Device Data
11:40 – 12:20	Wenyang Zhang (University of York) A Synthetic Regression Model for Large Portfolio Allocation

Saturday, December 11, 2021 (Hong Kong Time)

08:55 – 09:00	Ngai Hang Chan (The Chinese University of Hong Kong) Opening Remarks and Introduction to Guest Speakers
09:00 – 09:40	Jae Kyung Woo (UNSW Sydney) Optimal Relativities, Profitability, and Efficiency in a Modified Bonus-Malus System
09:40 – 10:20	Jeff Adie (NVIDIA) Modelling the Earth for Future Climate Risks
10:20 – 11:00	Hiroshi Shiraishi (Keio University) Time Series Quantile Regressions by Using Random Forest
11:00 – 11:40	Nicolas Privault (Nanyang Technological University) Berry-Esseen Bounds for Functionals of Independent Random Variables
11:40 – 12:20	Simon Kwok (The University of Sydney) A Consistent and Robust Test for Autocorrelated Jump Occurrences
12:20 – 12:25	Phillip Yam (The Chinese University of Hong Kong) Closing Remarks