2009

Department of Business Statistics and Econometrics 2009 Annual Report

Guanghua School of Management Peking University

1.

2.

(on leave)

(on leave)

3.

4.

Reuy Tsay N. H.
Chan ARC Federation Fellow, Peter Hall
Wolfgang Haerdle

5.

6.

2010

7.

2009 “GARCH ”
.

2009 “ 0-1 EM
” 28 2 264-269

Luo, Ronghua, **Wang, Hansheng**, and Tsai, C. L. (2009) Contour projected dimension reduction. *The Annals of Statistics*, 37, 3743--3778.

Xu, Minya, Arthur Cohen, and H.B. Sackrowitz (2009) A new multiple testing method in the dependent case. *The Annals of Statistics*, 37, 1518-1544.

Wang, Hansheng (2009) Forward regression for ultra-high dimensional variable screening. *Journal of the American Statistical Association*, 104, 1512--1524.

Wang, Hansheng, Li, B., and Leng, C. (2009) Shrinkage tuning parameter selection with a diverging number of parameters. *Journal of Royal Statistical Society, Series B*, 71, 671-683.

Wang, Hansheng and Leng, C. (2009) On general adaptive sparse principal component analysis. *Journal of Computational and Graphical Statistics*, 18, 201-215.

Wang, Hansheng (2009) Rank reducible varying coefficient model. *Journal of Statistical Planning and Inference*, 139, 999-1011.

Wang, Hansheng, Su, X., Tsai, C. L., Nickerson, D. M., and Li, B. (2009) Subgroup analysis via recursive partitioning. *Journal of Machine Learning Research*, 10, 141-158.

Wang, Hansheng and Xia, Y. (2009) Shrinkage estimation of the varying coefficient model. *Journal of the American Statistical Association*, 104, 747--757.

Wang, Hansheng and Tsai, C. L. (2009) Tail index regression. *Journal of the American Statistical Association*, 104, 1233--1240.

Wang, Hansheng and Tsai, C. L. (2009) A discussion on "model selection for generalized linear models with factor-augmented predictors". *Applied Stochastic Models for Business and Industry*. 25, 241-242.

Wang, Mingjin, Penzer Jeremy, Yao Qiwei, (2009), Approxiamating volatilities by Asymmetric Power GARCH Functions, *Australian & New Zealand Journal of Statistics*, 51(2), 201-225.

Wang, Mingjin, and Yue Changjun.(2009). The Comparison of Personal Education return: A Semi-Parametric Method. *Statistical Research*, 26(6), 51-59.

Zhang Junni, Rubin, D.B., Mealli F. (2009). Lilelihood-based Analysis of Causal Effects via Principal Stratification: New Apporoach to Evaluating Job-Training Programs. *Journal of the*

b)

2004
2009

2007
2008
2008
2008
2008
2008
2009
2009
2009
2009