

Curriculum Vitae: Liang Peng

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Education:

Ph.D. in probability and mathematical statistics, Erasmus University Rotterdam. Supervisor: Professor Laurens de Haan. Time: Nov. 1, 1993– June 25, 1998. Ph. D. Thesis: **Second Order Condition and Extreme Value Theory**. *Tinbergen Institute Research Series 178, Thesis Publisher, Amsterdam, 1998.*

M.S. in probability, Peking University. Supervisor: Professor Shihong Cheng. Time: Sep. 1, 1990–July 1, 1993.

B.S. in mathematics, Zhejiang University. Time: Sep. 1, 1986–July 1, 1990.

Special Projects:

May 1, 1996 – Feb. 1, 1997: I participated in the European Union project "Neptune" in Erasmus University Rotterdam. This project as a whole aimed at creating a model for transferring extreme conditions in weather patterns onto sea state conditions offshore and then onto sea state conditions near shore which could threaten coastal areas. Multivariate extreme value theory was used to analyze our data sets.

Professional Experience:

August, 2006 – : Associate professor at the School of Mathematics, Georgia Institute of Technology

January 2006 – May 2006: Assistant professor at the Department of Statistics, Iowa State University

January 1, 2001 – August 2006: Assistant professor at the School of Mathematics, Georgia Institute of Technology

August 1, 2000 – December 31, 2000: Visiting assistant professor at the Department of Mathematics, The Hong Kong University of Science and Technology, Hong Kong

September 1, 1998–July 31, 2000: Postdoctoral research fellow under the supervision of Professor Peter Hall at the Center for Mathematics and its Applications, Australian National University, Australia.

November 1, 1993– June 25, 1998: Research assistant at Tinbergen Institute, Erasmus University Rotterdam, The Netherlands.

Teaching Experience:

Mathematical Statistics II. Time: January 2008 – May 2008. Place: Georgia Tech.

Mathematical Statistics II. Time: January 2007 – May 2007. Place: Georgia Tech.

General Linear Models. Time: January 2007 – May 2007. Place: Georgia Tech.

Mathematical Statistics I. Time: August 2006 – December 2006. Place: Georgia Tech.

Statistics and Applications. Time: May 2006 – August 2006. Place: Georgia Tech.

Engineering Statistics. Time: January, 2006 – May, 2006. Place: Iowa State University.

Mathematical Statistics II. Time: January, 2005 – May, 2005. Place: Georgia Tech.
 Statistics and Applications. Time: January, 2005 – May, 2005. Place: Georgia Tech.
 Mathematical Statistics I. Time: August, 2004 – December, 2004. Place: Georgia Tech.
 Modeling extremal events. Time: August, 2004 – December, 2004. Place: Georgia Tech.
 Statistics and Applications. Time: August, 2003 - December, 2003. Place: Georgia Tech.
 Statistical Estimation. Time: August, 2003 - December, 2003. Place: Georgia Tech.
 Mathematical Statistics II. Time: January, 2003 – May, 2003. Place: Georgia Tech.
 Mathematical Statistics I. Time: August, 2002 – December, 2002. Place: Georgia Tech.
 Modeling extremal events. Time: August, 2002 – December, 2002. Place: Georgia Tech.
 Statistics and Applications. Time: May, 2002 – July, 2002. Place: Georgia Tech.
 Mathematical Statistics II. Time: January, 2002 – May, 2002. Place: Georgia Tech.
 Mathematical Statistics I. Time: August, 2001 – December, 2001. Place: Georgia Tech.
 Statistics and Applications. Time: May, 2001 – July, 2001. Place: Georgia Tech.
 Introduction to Probability and Statistics. Time: May, 2001 – July, 2001. Place: Georgia Tech.
 Statistics and Applications. Time: January, 2001 – May, 2001. Place: Georgia Tech.
 Stochastic Processes. Time: September, 2000 – December, 2000. Place: HKUST, Hong Kong
 Probability Theory. Time: March 2000 – July 2000. Place: Australian National University.

Committees:

January 2007: the best MS thesis committee for the Sigma Xi Georgia Tech awards.
 August 2006 – August 2007: QCF Executive Committee, Georgia Tech.
 March 2006: Ph.D. defense committee of Krassimir Kolev Kostadinov, Munich University of Technology.
 November 2005: Ph.D. defense committee of Xuelei Ni, IsYE, Georgia Tech.
 Spring 2005: QCF senior faculty search committee
 June 2005: Oral exam committee of Wen Jiang, Math, Georgia Tech.
 May 2005: Thesis proposal committee of Zhengdong Xia, IsYE, Georgia Tech.
 May 2005: Oral exam committee of Trevis Litherland, Math, Georgia Tech.
 April 2005: Thesis proposal committee of Xuelei Ni, IsYE, Georgia Tech.
 April 2004: Thesis proposal committee of Sashidha Dandamud, IsYE, Georgia Tech.
 March 2004: Ph.D. defense of Hyoungtae Kim, IsYE, Georgia Tech.
 October 2003: Ph.D. defense of Suk Joo Bae, IsYE, Georgia Tech.
 2002-2003: Faculty Advisory Committee, School of Mathematics, Georgia Tech.
 January 2003: Thesis proposal committee of Hyoungtae Kim, IsYE, Georgia Tech.
 December 2002: Thesis proposal committee of Suk Joo Bae, IsYE, Georgia Tech.
 June 2002: Thesis proposal committee of Michael D. Swinson, ME, Georgia Tech.

Services:

December 2006: External letter writer for third-year review.

August 2006 – April 2007: Run the Georgia Tech Quantitative and Computational Finance (GT QCF) seminar series.

2002-2003: In charge of Stochastic seminar series jointly with Christian Houdre at the School of Mathematics, Georgia Tech.

June 17, 1999–July 31, 2000: In charge of ANU Statistics Seminar Series.

January 2008 –: Associate editor of Journal of Korean Statistical Society

August 2007 –: Associate editor of Annals of Statistics.

January 2007–: Associate editor of Extremes.

2006 - present: Associate editor of the International Journal of Statistics and Management Systems.

2004 - present: Associate editor of the International Journal of Statistics and Systems.

In 2008, referee for *Journal of Nonparametric Statistics* (one paper), *JRSSB* (one paper), *NSF* (one proposal), *NSA* (one proposal), *Springer* (one book proposal)

In 2007, referee for *Journal of Banking and Finance* (one paper); *Biometrika* (one paper); *Journal of Financial Econometrics* (one paper); *Econometric Theory* (one paper); *Statistics & Probability Letters* (one paper); *Extremes* (two papers); *NSF proposal* (one); *Annals of Applied Probability* (one paper); *JASA* (one paper); *JSPI* (one); *Scandinavian Journal of Statistics* (one paper); *Journal of Empirical Finance* (one paper); *Metrika* (one paper); *Bernoulli* (one paper)

In 2006, referee for *Metron* (one paper), *Annals of Statistics* (three papers), *JRSSB* (two papers), *JSPI* (one paper), *Internet Mathematics* (one paper), *Journal of Multivariate Analysis* (two papers), *JASA* (one paper), *Journal of Econometrics* (one paper), *Journal of The Australian Mathematical Society* (one paper), *Statistical Inference for Stochastic Processes* (one paper), *Ann. Inst. Statist. Math.* (one paper)

In 2005, referee for: *JASA* (three papers), *Annals of Statistics* (two papers), *Ann. Inst. Statist. Math.* (one paper), *NFS* (one proposal), *Journal of Econometrics* (one paper), *Journal of Nonparametric Statistics* (one paper), *Statistica Sinica* (one paper), *Bernoulli* (one paper), *Journal of Time Series Analysis* (one paper), *Communications in Statistics - Theory and Methods* (one paper), *Journal of Statistical Computation and Simulation* (one paper), *Econometric Theory* (one paper)

In 2004, referee for: *Annals of Statistics* (three papers), *Scandinavian Journal of Statistics* (one paper), *Journal of Statistical Planning and Inference* (two papers), *Journal of Time Series Analysis* (one paper), *Extremes* (one paper), *Internet Mathematics* (one paper), *Probability Theory and Related Fields* (one paper);

In 2003, referee for: *Extremes* (two papers), *Annals of Statistics* (one paper), *The Annals of Applied Probability* (one paper), *Statistics* (one paper), *Statistica Sinica* (one paper), *IEEE Transactions on Signal Processing* (one paper), *Journal of Statistical Planning and Inference* (one paper), *Statistics and Probability Letters* (one paper), *Biometrika* (one paper); *JASA* (one paper)

In 2002, referee for: *Extremes* (one paper), *Journal of Statistical Planning and Inference* (one paper), *Annals of Statistics* (one paper), *Econometric Theory* (one paper), *Statistics in Medicine* (one paper), *J.R.S.S.B.* (two papers), *Methodology and Computing in Applied Probability* (one

paper), *Biometrika* (one paper), *Statistica Sinica* (one paper);

In 2001, referee for: *Statistical Computation & Data Analysis* (two papers), *Statistica Sinica* (one paper), *ESAIM: Probability and Statistics* (one paper), *Econometric Theory* (one paper), *Bernoulli* (once), *Test* (one paper), *Journal of Statistical Planning and Inference* (one paper), *SIAM Journal of Applied Mathematics* (one paper);

Before 2000, referee for: *Statistics & Probability Letters*, *Extremes*, *Australian & New Zealand Journal of Statistics*, *Annals of Statistics*, *Journal of Statistical Planning and Inference*, *Stochastic Processes and their Applications*, *Probability Theory and Related Fields*;

Professional Membership:

The Institute of Mathematical Statistics (IMS)

Programming Languages:

C/C++, S-PLUS, MATLAB, R. Attended the three days' Splus course at CSIRO in Sydney (Feb. 14 - 16, 2000).

Research Interests:

Limit theorems

Extreme value theory

Heavy tailed, long-range dependent, nonlinear financial time series

Nonparametric smoothing

Empirical likelihood methods

Environmental statistics

Grants:

- [8] Tail copulas and time-varying tail copulas in risk management and insurance (jointly with Jian Chen and Xiaohong Chen); 06/01/2007 - 05/31/2008; Knowledge Extension Research (CKER) of the Society of Actuaries; Amount \$20,000.
- [7] Time series models of intra-individual variability (Co-PI, PI is Daniel Spieler from School of Psychology, GT); 10/01/2006 - 09/30/2008; NIH; Amount \$65,424 per year.
- [6] Collaborative Research: Copulas, Tail Copulas, Garch and Extreme Values in Dependence Modeling and Risk Management (PI); 10/01/2006 - 09/30/2009; NSF SES 0631608; Amount \$152,104.
- [5] Empirical Likelihood Methods for GARCH Models (Co-PI, PI is Ngai-Hang Chan, Chinese University of Hong Kong); 09/01/2006 - 08/31/2009; HK; Amount HK\$550,000.
- [4] Statistical Inference for Continuous-Time Stochastic Processes (Co-PI, PI is Songxi Chen, Iowa State University); 08/15/2006 - 07/14/2009; NSF DMS0604563; Amount \$165,018.
- [3] Interdisciplinary training for undergraduates in Biological and Mathematical Sciences (one of many Co-PIs); 09/05 - 08/07; NSF; Amount \$300,000.
- [2] Faculty development grant, College of Science, Georgia Tech.; 07/04 - 07/05; Amount \$5,000.
- [1] Statistical Inference based on data tilting (single PI); 06/01/04 - 05/31/07; NSF DMS0403443; Amount \$85,578.

Awards:

[1] Humboldt Research Fellowship (July - December, 2005).

Consultancy:

[4] Comerica bank in 2007.

[3] American Hole 'n One, American Media & Special Promotions in 2006.

[2] Socionomics Foundation in 2006.

[1] IQSTAT in 2003.

Journal Papers:

[70] Lu-Hung Chen, Ming-Yen Cheng and Liang Peng (2008). Conditional Variance Estimation in Heteroscedastic Regression Models. JSPI. Accepted.

[69] L. Peng (2008). Estimating the probability of a rare event via elliptical copulas. NAAJ. Accepted.

[68] J. Chen, L. Peng and Y. Zhao (2008). Empirical likelihood based confidence intervals for copulas. JMVA. Accepted.

[67] A. Koning and L. Peng (2008). Goodness-of-fit tests for a heavy tailed distribution. JSPI. Accepted.

[66] Claudia Klüppelberg, Gabriel Kuhn and Liang Peng (2008). Multivariate tail copula: modeling and estimation. Scandinavian Journal of Statistics. Accepted.

[65] J. Husler and L. Peng (2008). Review of testing issues in extremes: in honor of Professor Laurens de Haan. Extremes 11(1), 99 - 111.

[64] Liang Peng and Yongcheng Qi (2007). Bootstrap Approximation of Tail Dependence Function. JMVA. Accepted.

[63] Ngai-Hang Chan, Liang Peng and Dabao Zhang (2007). Empirical likelihood based confidence intervals for conditional variance in heteroscedastic regression models. Econometric Theory. Accepted.

[62] L. de Haan, C. Neves and L. Peng (2008). Parametric tail copula estimation and model testing. JMVA 99, 1260 - 1275.

[61] N.H. Chan, J. Chen, X. Chen, Y. Fan and L. Peng (2007). Statistical inference for multivariate residual copula of GARCH models. Statistica Sinica. Accepted.

[60] Dabao Zhang, Martin T. Wells and Liang Peng (2008). Nonparametric estimation of the dependence function for a multivariate extreme value distribution. JMVA 99(4), 577 - 588.

[59] Claudia Klüppelberg, Gabriel Kuhn and Liang Peng (2007). Estimating the tail dependence of an elliptical distribution. Bernoulli 13(1), 229 - 251.

[58] M. Cheng and L. Peng (2007). Variance reduction in multivariate likelihood models. JASA. 102(477), 293 - 304.

[57] L. Peng and S. Sun (2007). Comparisons between local linear estimator and kernel smooth estimator for a smooth distribution based on MSE under right censoring. Communications in Statistics - Theory and Methods. 36, 297-312.

[56] L. Peng and Y. Qi (2007). Partial derivatives and confidence intervals of bivariate tail dependence functions. Journal of Statistical Planning and Inference 137, 2089 - 2101.

- [55] M. Cheng, L. Peng and J.S. Wu (2007). Reducing variance in univariate smoothing. *Ann. Statist.* 35(2), 522 - 542
- [54] Ngai Hang Chan, Shijie Deng, Liang Peng and Zhendong Xia (2007). Interval estimation for the conditional Value-at-Risk based on GARCH models with heavy tailed innovations. *Journal of Econometrics* 137(2), 556 - 576.
- [53] Claudia Klüppelberg and Liang Peng (2006). Empirical likelihood method for an AR(1) process with ARCH(1) errors. *International Journal of Statistics and Management Systems* 1, 48 - 58.
- [52] Liang Peng (2006). Discussion on "Copulas: Tales and Facts" by Thomas Mikosch. *Extremes* 9(1), 49 - 50.
- [51] M. Cheng, L. Peng and S. Sun (2006). Variance reduction in Hazard function estimation. *International Journal of Statistics and Systems* 1(1), 87 - 110.
- [50] L. Peng and Y. Qi (2006). Confidence intervals for high quantiles of a heavy tailed distribution. *Ann. Statist.* 34(4), 1964 - 1986.
- [49] G.T. Zhou and L. Peng (2006). Optimality condition for selected mapping in OFDM. *IEEE Transactions on Signal Processing.* 54(8), 3159 - 3165.
- [48] M. Cheng and L. Peng (2006). A simple and efficient improvement of multivariate local linear regression. *Journal of Multivariate Analysis* 97(7), 1501 - 1524.
- [47] N.H. Chan, L. Peng and Y. Qi (2006). Quantile inference for near-integrated autoregressive time series with infinite variance. *Statistica Sinica* 16(1), 15 - 28.
- [46] L. Peng and Y. Qi (2006). A new calibration method of constructing empirical likelihood-based confidence intervals for the tail index. *Australian and New Zealand Journal of Statistics*, 48(1), 59 - 66.
- [45] Ngai Hang Chan and Liang Peng (2005). Weighted least absolute deviations estimation for an AR(1) process with ARCH(1) errors. *Biometrika* 92, 477 - 484.
- [44] L. Peng and Y. Qi (2004). Discussion on "A conditional approach for multivariate extreme values" by Heffernan and Tawn. *JRSSB* 66(3), 541.
- [43] Liang Peng and Yongcheng Qi (2004). Estimating the first and second order parameters of a heavy tailed distribution. *Australian & New Zealand Journal of Statistics.* 46(2), 305 - 312.
- [42] Shiqing Ling and Liang Peng (2004). Hill's estimator for the tail index of an ARMA model. *Journal of Statistical Planning and Inference.* 123(2), 279 - 293.
- [41] Liang Peng (2004). Empirical likelihood confidence interval for a mean with a heavy tailed distribution. *Annals of Statistics* 32(3), 1192 - 1214.
- [40] Liang Peng and Qiwei Yao (2004). Nonparametric regression under infinite variance dependent errors. *Ann. Inst. Statist. Math.* 56(1), 73 - 86.
- [39] Liang Peng (2004). Bias-corrected estimators for monotone and concave frontier functions. *Journal of Statistical Planning and Inference.* 119(2), 263 - 275.
- [38] Liang Peng and Xiaohua Zhou (2004). Local linear smoothing of receiver operating characteristic (ROC) curves. *Journal of Statistical Planning and Inference.* 118, 129 - 143.
- [37] L. Peng and Y. Qi (2003). Almost sure convergence of distributional laws for order statistics. *Probability and Mathematical Statistics.* 23(2), 217 - 228.

- [36] L. Peng and Y. Qi (2003). Chover-type laws of the iterated logarithm for weighted sums. *Statistics & Probability Letters*. 65(4), 401-410.
- [35] Gerda Claeskens, Bingyi Jing, Liang Peng and Wang Zhou (2003). An empirical likelihood confidence interval for an ROC curve. *The Canadian Journal of Statistics*. 31(2), 173 - 190.
- [34] Liang Peng and Qiwei Yao (2003). Least absolute deviations estimations for ARCH and GARCH models. *Biometrika*. 90(4), 967-975.
- [33] A. Ferreira, Laurens de Haan and Liang Peng (2003). On optimizing the estimation of high quantiles of a probability distribution. *Statistics*. 37(5), 403-434.
- [32] M. Ivette Gomes, Laurens de Haan and Liang Peng (2002). Semi-parametric estimation of the second order parameter - asymptotic and finite sample behaviour. *Extremes*. 5(4), 387 - 414.
- [31] Jye-Chyi Lu and Liang Peng (2002). Empirical likelihood based confidence interval for the tail index. *Extremes*. 5(4), 337 - 352.
- [30] L. de Haan, D. Li, L. Peng and H.I. Pereira (2002). Alternative conditions for attraction to stable vectors. *Probability and Mathematical Statistics*. 22(2), 303 - 317.
- [29] Peter Hall, Liang Peng and Qiwei Yao (2002). Prediction and nonparametric estimation for time series with heavy tails. *Journal of Time Series Analysis*. 23(3), 313 - 331.
- [28] Liang Peng (2002). Asymptotic expansions of densities of sums of random vectors without third moment. *Statistics & Probability Letters*. 58(2), 167 - 174.
- [27] Ming-Yen Cheng and Liang Peng (2002). Regression modeling for nonparametric estimation of distribution and quantile functions. *Statistica Sinica*. 12, 1043 - 1060.
- [26] Peter Hall, Liang Peng and Nader Tajvidi (2002). Effect of extrapolation on coverage accuracy of prediction intervals computed from Pareto-type data. *Annals of Statistics*, 30(3), 875 - 895.
- [25] Peter Hall, Liang Peng and Qiwei Yao (2002). Moving-maximum models for extremes of time series. *Journal of Statistical Planning and Inference*, 103, 51 - 63.
- [24] Shihong Cheng and Liang Peng (2001). Confidence intervals for tail index. *Bernoulli*. 7(5), 751 - 760.
- [23] Liang Peng and Alan Welsh (2001). Robust estimation for generalized Pareto distribution. *Extremes*, 4(1), 53 - 65.
- [22] Peter Hall, Liang Peng and Christian Rau (2001). Local-likelihood tracking of fault lines and boundaries in spatial problems. *JRSSB*. 63(3), 569 - 582.
- [21] Liang Peng (2001). Estimating the mean of a heavy tailed distribution. *Statistics & Probability Letters*, 52(3), 31 - 40.
- [20] Liang Peng (2001). Semi-parametric estimation of long-range dependence index in infinite variance time series. *Statistics & Probability Letters*, 51(2), 101-109.
- [19] Jon Danielsson, Laurens de Haan, Liang Peng and Casper G. de Vries (2001). Using a bootstrap method to choose the sample fraction in tail index estimation. *Journal of Multivariate Analysis* 76, 226 - 248.
- [18] Irene Gijbels and Liang Peng (2000). Estimation of a support curve via order statistics. *Extremes*. 3(3), 251 - 277.
- [17] Jaap Geluk, Liang Peng and Casper G. de Vries (2000). Convolutions of heavy tailed random variables and applications to portfolio diversification and MA(1) time series. *Advances of*

Applied Probability, 32(4), 1011-1026.

- [16] Jaap Geluk and Liang Peng (2000). Second order regular variation and the domain of attraction of stable distributions. *Analysis* 20, 359 - 371.
- [15] Jaap Geluk and Liang Peng (2000). An adaptive optimal estimate of the tail index for MA(1) time series. *Statistics & Probability Letters* , 46(3) , 217 – 227.
- [14] Shihong Cheng, Liang Peng and Yongcheng Qi (2000). Ergodic behaviour of extreme values. *J. Austral. Math. Soc. (Series A)* , 68 , 170 – 180.
- [13] Gerrit Draisma, Laurens de Haan, Liang Peng and T.T. Pereira (1999). A bootstrap-based method to achieve optimality in estimating the extreme-value index. *Extremes* , 2(4) , 367 – 404.
- [12] Liang Peng (1999). Estimation of the coefficient of asymptotic independence in bivariate extremes. *Statistics & Probability Letters* , 43(4) , 399 – 409.
- [11] Peter Hall, Liang Peng and Nader Tajvidi (1999). On prediction intervals based on predictive likelihood or bootstrap methods. *Biometrika* , 86 , 871 – 880.
- [10] Laurens de Haan, Liang Peng and H. Iglesias Pereira (1999). Approximation by penultimate stable laws. *Probability and Mathematical Statistics* , 19 , 105 – 121.
- [9] Laurens de Haan and Liang Peng (1999). Exact rates of convergence to a stable law. *Journal of the London Mathematical Society* , 59(2) , 1134 – 1152.
- [8] Liang Peng and Yongcheng Qi (1998). Asymptotic normality of Hill estimator in a second order submodel of regular variation. *Chinese J. Contemp. Math.* , 18(4) , 365 – 372.
- [7] Liang Peng (1998). Laws of the iterated logarithm for trimmed sum. *Systems Sci. Math. Sci.* , 11(1) , 39 – 46.
- [6] Liang Peng (1998). Asymptotically unbiased estimators for extreme value index. *Statistics & Probability Letters* , 38(2) , 107 – 115.
- [5] Shihong Cheng, Liang Peng and Yongcheng Qi (1998). Almost sure convergence in extreme value theory. *Math. Nachr.* , 190 , 43 – 50.
- [4] Laurens de Haan and Liang Peng (1998). Comparison of tail index estimators. *Statistica Neerlandica* , 52(1) , 60 – 70.
- [3] Laurens de Haan and Liang Peng (1997). Slow convergence to normality: an Edgeworth expansion without third moment. *Probability and Mathematical Statistics*, 17(2) , 395 – 406.
- [2] Laurens de Haan and Liang Peng (1997). Rates of convergence for bivariate extremes. *Journal of Multivariate Analysis* , 61(2) , 195 – 230.
- [1] Shihong Cheng and Liang Peng (1995). The asymptotic distributions for sums of order statistics (II). *Acta Scientiarum Naturalium, Universitatis Pekinensis* , 31(3) , 255 – 267.

Conference or University Visits:

SSC meeting 2008, Ottawa.

SIAM 2008, Orlando. Time: March 2008

EVA 2007, Bern. Time: July 23 - 27, 2007

Invited speaker at X CLAPEM, Latin American Congress of Probability and Mathematical Statistics, LIMA. Time: February 25 – March 3, 2007

Invited speaker at the workshop, Statistics of Extremes and Environmental Risk, in Lisbon, Portugal. *Time:* February 15 - 17, 2007.

Chinese University of Hong Kong. *Time:* Dec 18 - Dec 24, 2006.

Tongji University, Shanghai. *Time:* Dec 24 - Dec 28, 2006

Organize a topic contributed session on statistics of extremes at JSM2006

Invited speaker at International Chinese Statistical Association - 2006 Applied Statistics Symposium; University of Connecticut; June 14-17, 2006.

Organize an invited session on heavy tail distributions at IWAP2006

Joint Statistical Meeting 2005.

Center for Mathematical Sciences, Munich University of Technology. *Time:* July 2005 - December 2005.

Department of Mathematics, National Taiwan University. *Time:* Feb 15, 2004 - March 5, 2004.

Department of Statistics, The Chinese University of Hong Kong. *Time:* December 21, 2003 - January 3, 2004.

Bernoulli Society East Asian and Pacific Region Conference 2003. *Time:* December 18 - 20, 2003. *Place:* Hong Kong University of Science and Technology.

EURANDOM, The Netherlands. *Time:* June 2 - July 13, 2003.

New Researchers' Program, Stanford University. *Time:* August 4 - 16, 2002. (Supported by Department of Statistics, Stanford University via NSF)

New Researchers' Program, Stanford University. *Time:* August 5 - 18, 2001. (Supported by Department of Statistics, Stanford University via NSF)

Workshop on Environmental Statistics, University of Washington in Seattle. *Time:* June 25-29, 2001. (Supported by the NSF-CBMS Regional Conference in the Mathematical Sciences)

Workshop on Statistical Modelling, Lisbon, Portugal. *Time:* October, 1999.

The 4th World Congress of the Bernoulli Society, Vienna. *Time:* May, 1996.

The 50th Session of the International Statistical Institute, Beijing. *Time:* August, 1995.

Seminars:

Title: Goodness-of-fit tests for heavy tailed distributions and for parametric models of bivariate extremes. *Place:* University of Hong Kong. *Time:* October 2007.

Title: Goodness-of-fit tests for heavy tailed distributions and for parametric models of bivariate extremes. *Place:* Chinese University of Hong Kong. *Time:* October 2007.

Title: Multivariate tail copula: modeling and estimation. *Place:* Georgia State University. *Time:* March 2006.

Title: Introduction to extreme value theory. *Place:* Iowa State University. *Time:* March 2006.

Title: Data tilting for high quantiles. *Place:* University of Bern. *Time:* Dec. 2005.

Title: Variance reduction in nonparametric regression models. *Place:* Georgia State University. *Time:* Nov. 2005.

Title: Variance reduction in nonparametric regression models. *Place:* Munich University of Technology. *Time:* Oct. 2005.

Title: Data tilting for high quantiles. *Place:* Center for Mathematical Sciences, Munich University of Technology. *Time:* July 2005.

Title: Data tilting for rare events. *Place:* Department of Statistics, Iowa State University. *Time:* January 21, 2005.

Title: Confidence intervals for high quantiles. *Place:* Department of Mathematics, WUSTL. *Time:* October 1, 2004.

Title: Inference for double AR(1) models and near integrated AR models. *Place:* School of Mathematics, Georgia Tech. *Time:* September 23, 2004.

Title: Empirical likelihood methods for extremes. *Place:* Department of Mathematics, HKUST. *Time:* March 8, 2004.

Title: Empirical likelihood methods for extremes. *Place:* Institute of Statistical Science, Academia Sinica. *Time:* March 1, 2004.

Title: Data tilting for High quantiles. *Place:* Department of Mathematics, TamKang University. *Time:* Feb 24, 2004.

Title: Empirical Likelihood Methods with Heavy Tails. *Place:* Department of Statistics, National Tsing Hua University. *Time:* Feb 20, 2004.

Title: Garch models and nonparametric regression with infinite variance. *Place:* Department of Mathematics, Taiwan National University. *Time:* Feb 16, 2004.

Title: Empirical likelihood methods with heavy tails. *Place:* University of Lisbon, Portugal. *Time:* July 2003.

Title: Inference for Garch models. *Place:* Tilburg University, The Netherlands. *Time:* June 2003.

Title: Empirical likelihood methods with heavy tails. *Place:* Eurandom, The Netherlands. *Time:* June 2003.

Title: Inference for ROC curves. *Place:* IsYE, Georgia Tech. *Time:* April 2003.

Title: GARCH models and least absolute deviations estimator for nonparametric regression models. *Place:* Department of Mathematics and Statistics, Texas Tech University. *Time:* February 2003.

Title: Inference for ROC curves. *Place:* Department of Biostatistics, Emory University. *Time:* February 2003.

Title: Smooth estimation of dependence function. *Place:* Eurandom, The Netherlands. *Time:* January 2003.

Title: Empirical likelihood methods with heavy tails . *Place:* AMS meeting in Orlando, Florida. *Time:* November, 2002. (invited talk)

Title: Parameter estimation and rare event for GARCH models. *Place:* University of Illinois at Chicago. *Time:* October 2002.

Title: Empirical likelihood methods with heavy tails. *Place:* Department of Statistics, University of Georgia, Athens. *Time:* September 26, 2002.

Title: Empirical likelihood methods with heavy tails. *Place:* School of mathematics, Georgia Tech. *Time:* September 5, 2002.

Title: Statistical analyses of extremal events. *Place:* Center for disease control and prevention, Atlanta. *Time:* August 2, 2002.

Title: Local linear estimation and empirical likelihood confidence interval for an ROC curve.
Place: Texas Tech. *Time:* November, 2001.

Title: Heavy Tailed Time Series. *Place:* IBM Watson Research Center. *Time:* March 2001

Title: Local Linear Estimation for a Distribution, and Nonparametric regression with Infinite-Variance Errors. *Place:* University of Hong Kong. *Time:* September 2000

Title: Tail Index Estimation for ARMA Model, and Nonparametric Regression with Infinite-Variance Errors. *Place:* The Chinese University of Hong Kong *Time:* November 2000

Title: Bias-Corrected Estimators for Monotone and Concave Frontier Functions. *Place:* Erasmus University Rotterdam. *Time:* September 1999