

2009

**Department of Business Statistics
and Econometrics 2009 Annual Report**

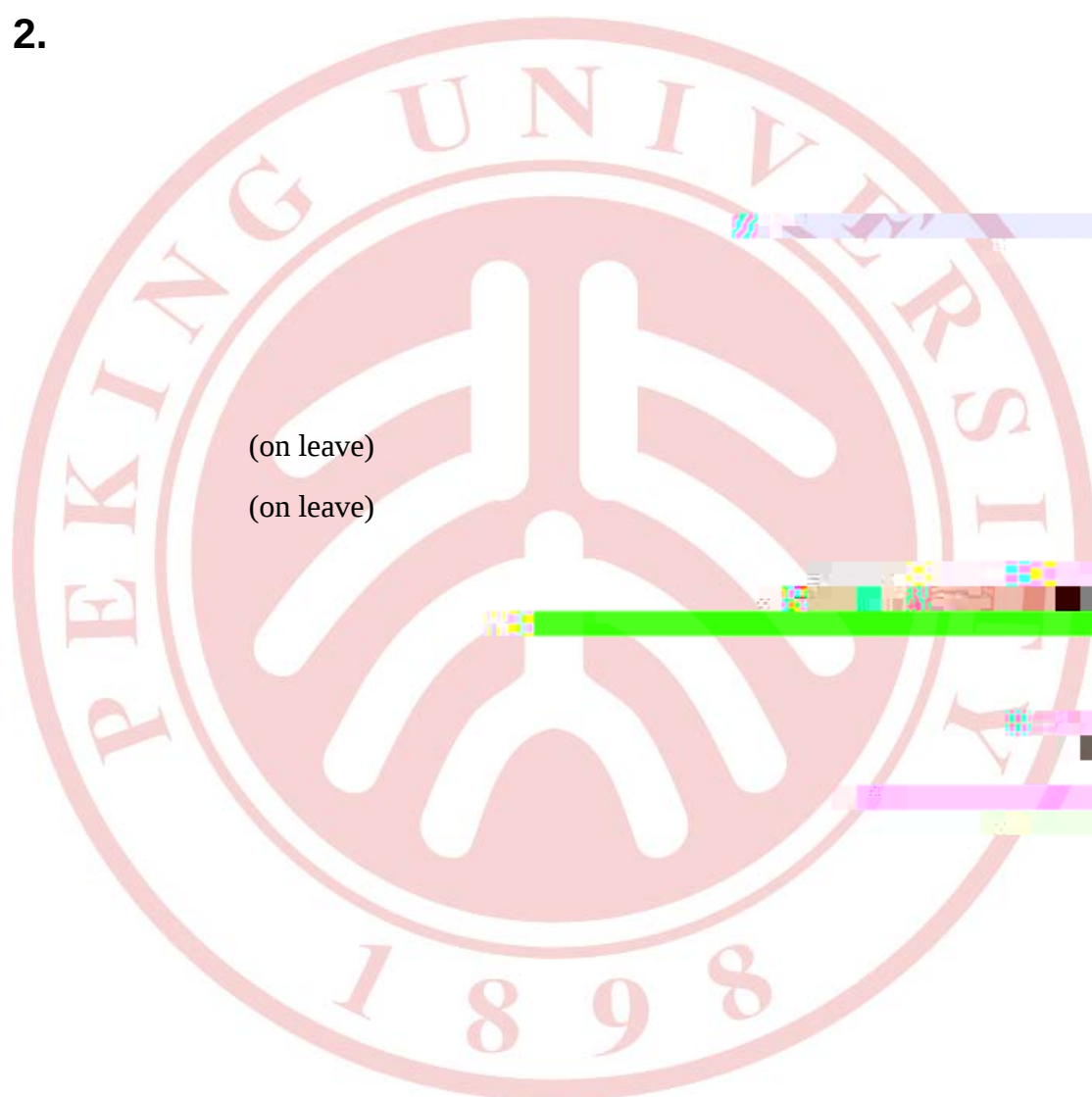


Guanghua School of Management Peking University

1.	.....	3
2.	.....	3
3.	.....	3
4.	.....	4
5.	.....	6
6.	.....	6
7.	.....	7
8.	.....	7
a)	.....	7
b)	.....	8

1.

2.



3.

4.

Reuy Tsay
Chan

N. H.

ARC Federation Fellow, Peter Hall

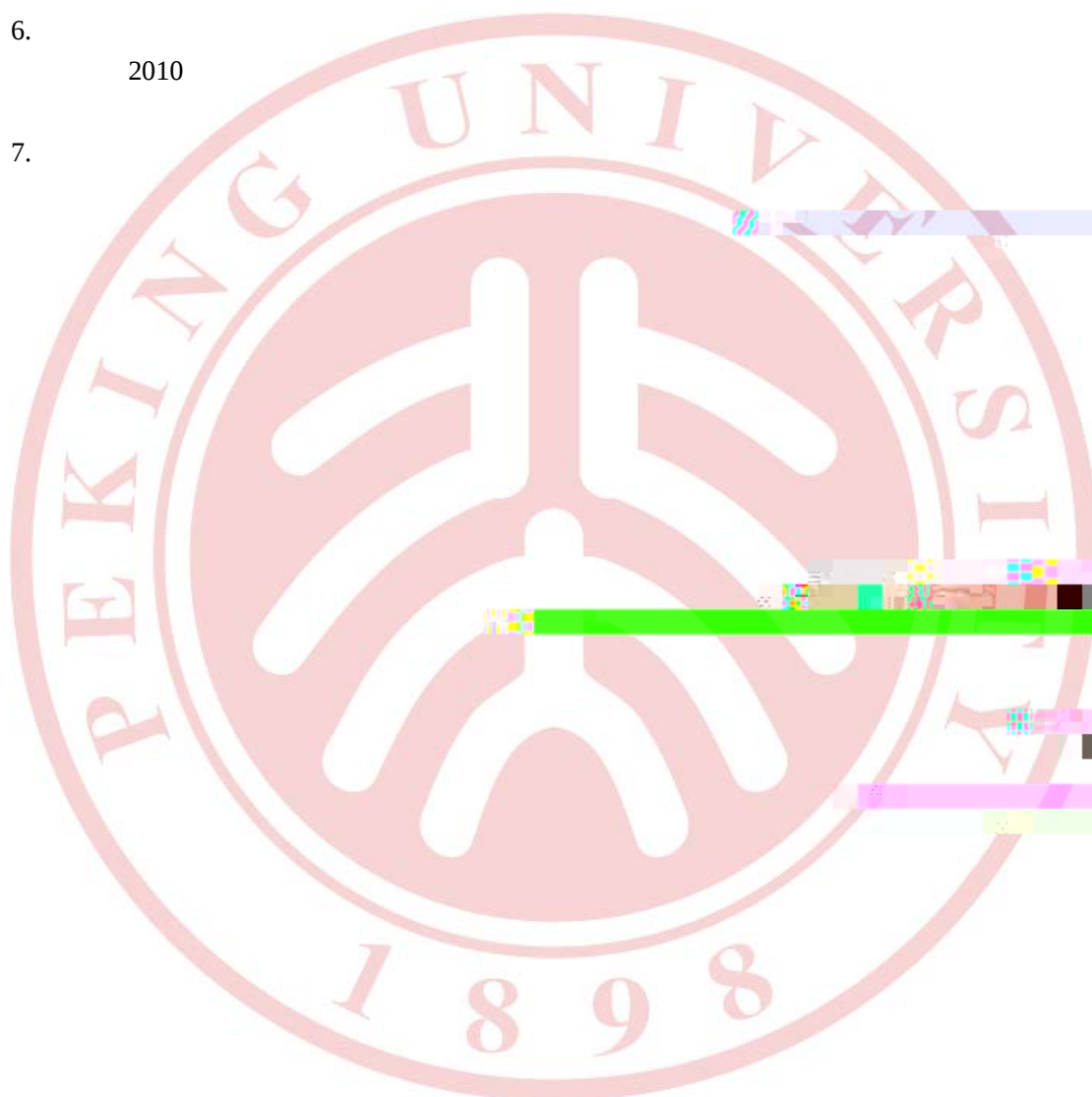
Wolfgang Haerdle

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.

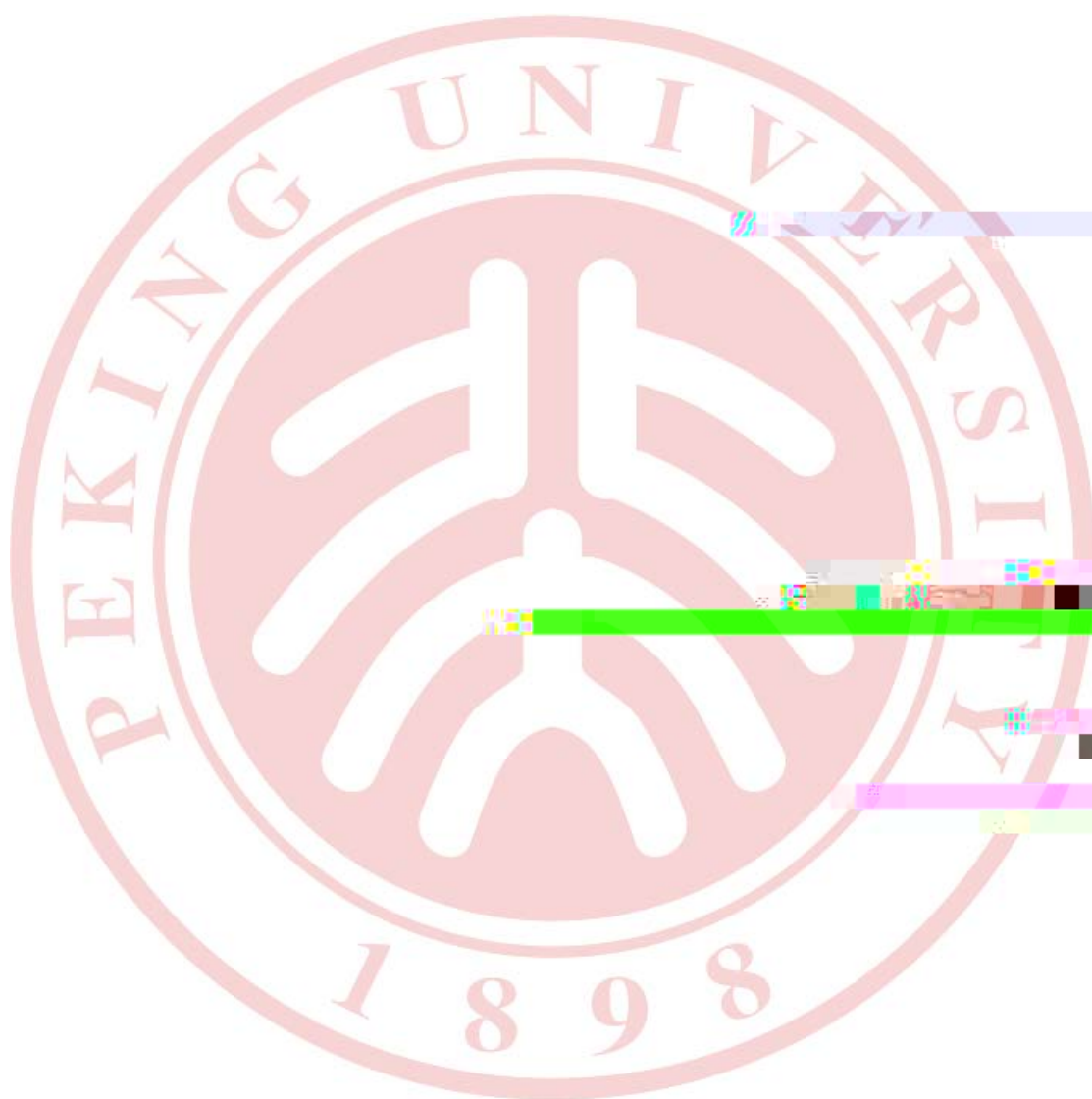
Wang, Hansheng and Tsai, C. L. (2009) Tail index regression. *Journal of the American Statistical Association*, 104, 1233--1240.

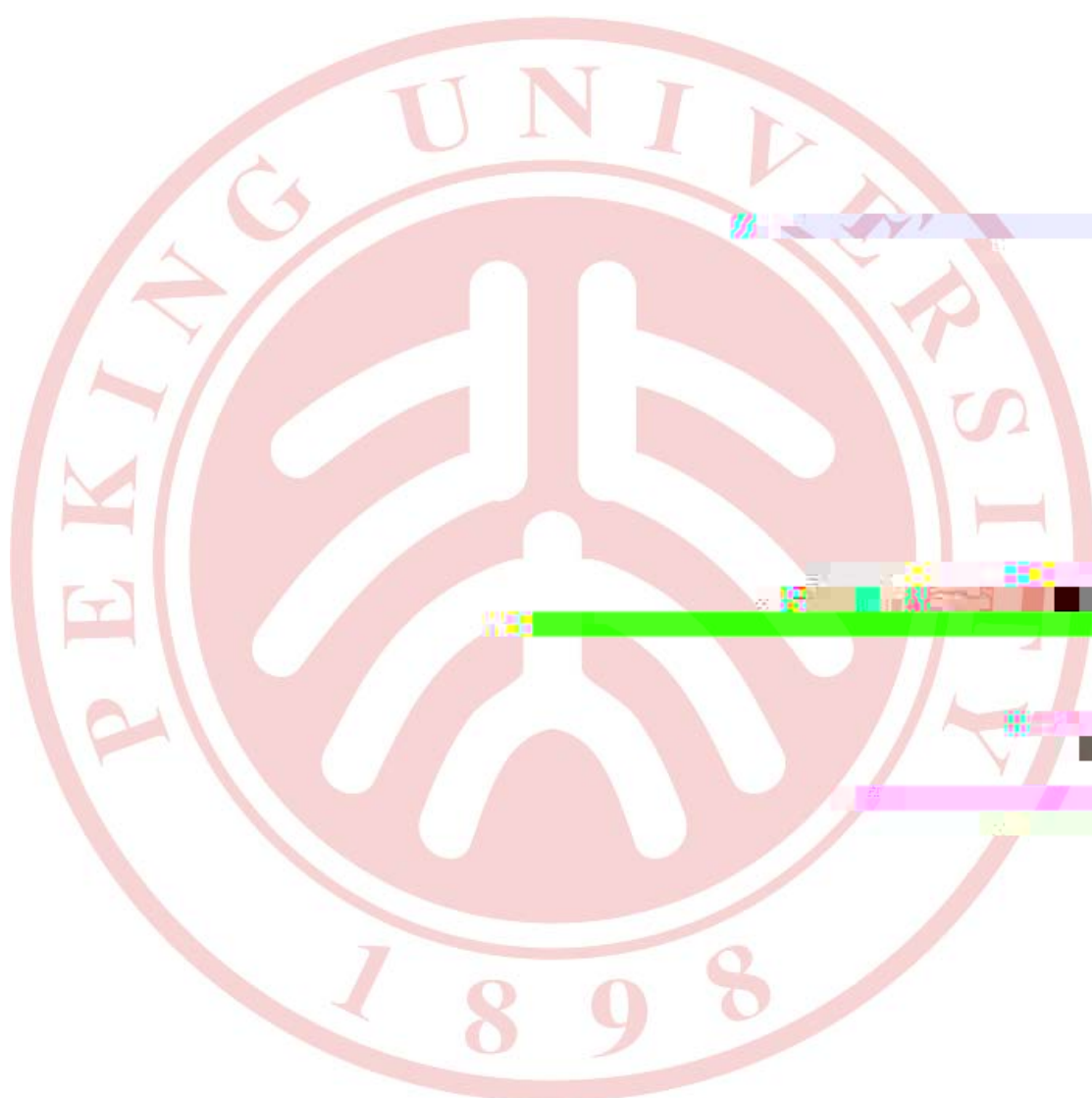
Wang, Hansheng and Tsai, C. L. (2009) A discussion on "model selection for generalized linear models with factor-augmented predictors". *Applied Stochastic Models for Business and Industry*. 25, 241-242.

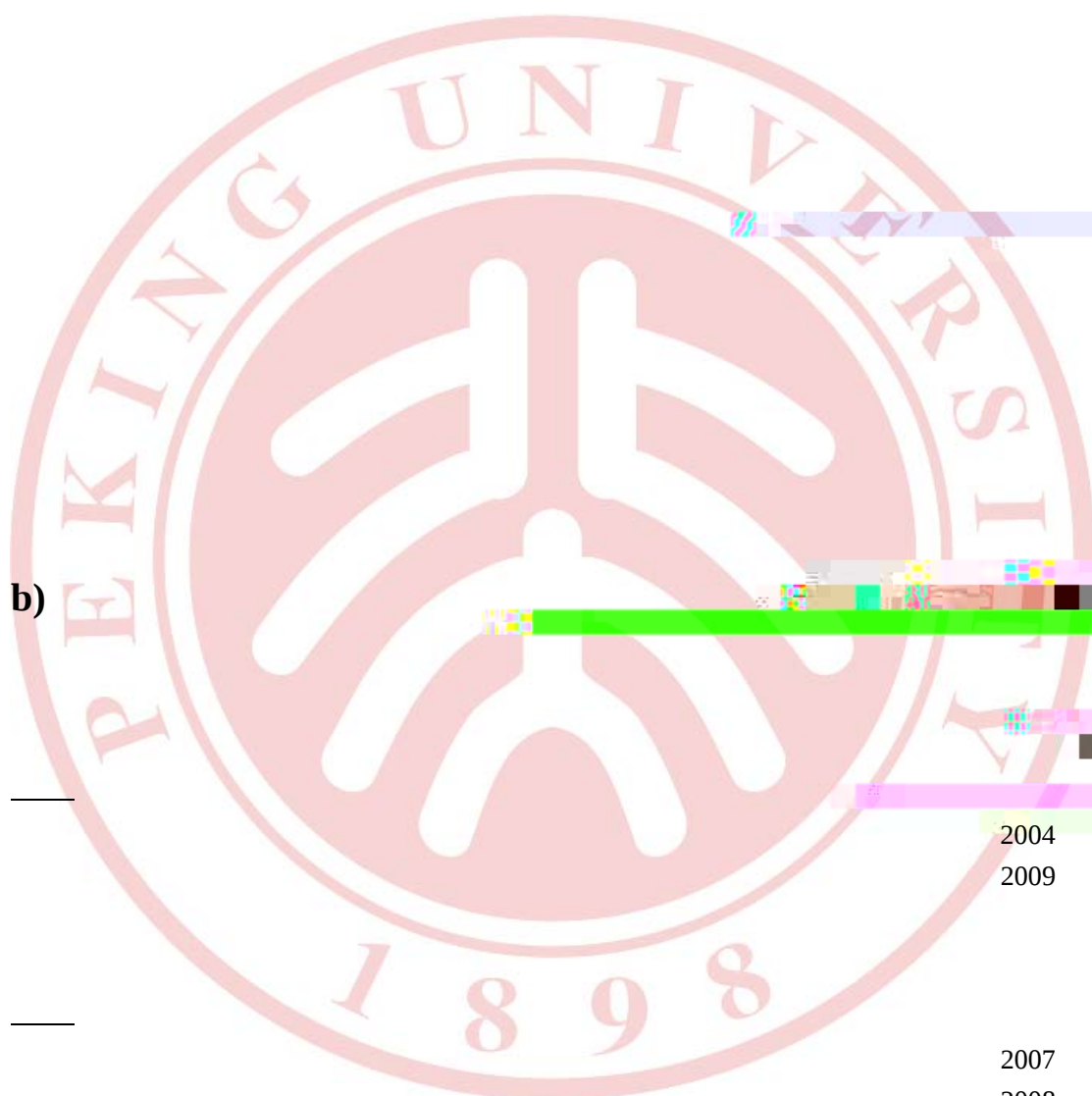
Wang, Mingjin, Penzer Jeremy, Yao Qiwei, (2009), Approximating volatilities by Asymmetric Power GARCH Functions, *Australian & New Zealand Journal of Statistics*, 51(2), 201-225.

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

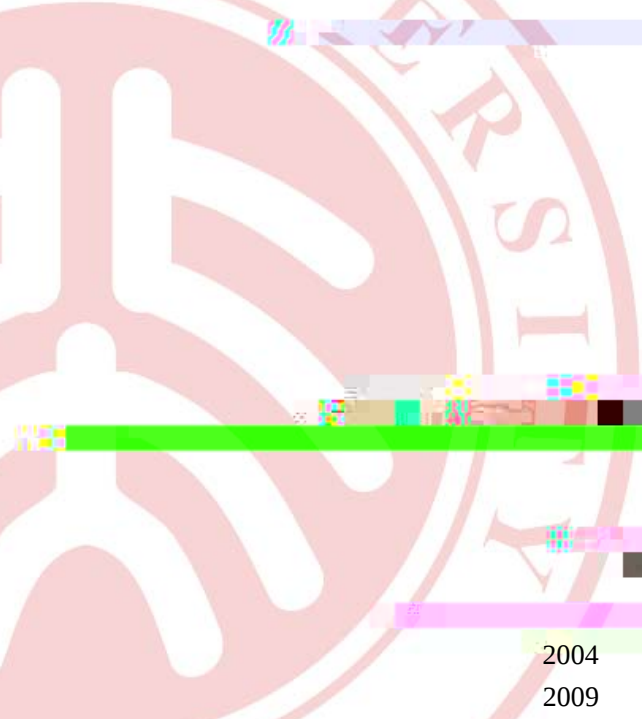
Zhang Junni, Rubin, D.B., Mealli F. (2009). Lilelihood-based Analysis of Causal Effects via Principal Stratification: New Apporoach to Evaluating Job-Training Programs. *Journal of the*







b)



2004
2009

2007
2008
2008
2008
2008
2008
2009
2009
2009
2009