List of Sessions

**Wednesday, July 17, 2013**

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<td>Pecan Galleria Reception</td>
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**Thursday, July 18, 2013**

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<tr>
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<td>9:45 - 10:15am</td>
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<td>Multiple Comparisons in Sequential Experiments</td>
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<td>1:15 - 2:45pm</td>
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<td>Applications of Change-Point Detection</td>
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<td>Room YZ ThuPM-InvPapSess 3</td>
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<td>Sequential Methods in the Hands of Young Researchers I</td>
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<td>Recent Advances in Sequential Methodologies with Applications - I</td>
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Friday, July 19, 2013

7 - 8:30am
Banquet Area
Breakfast

8:30 - 9:45am
Masters Hall  Plenary Session 2
Exact Distributions of Stopping Times in Two-Stage and Sequential Sampling

9:45 - 10:15am
Pecan Galleria
Refreshment break

10:15 - 11:45am
Room TU  FriAM-InvPapSess 1
Change Detection in Functional Sequences - I
Room VW  FriAM-InvPapSess 2
Sequential Estimation for Dependent Data - I
Room YZ  FriAM-InvPapSess 3
Sequential Methodologies and High-Dimensional Data Analysis

11:45am - 1:15pm
Banquet Area
Lunch

1:15 - 2:45pm
Room TU  FriPM-InvPapSess 1
Recent Advances in Sequential Methodologies with Applications - II
Room VW  FriPM-InvPapSess 2
Recent Results in Sequential analysis and Change-Point Analysis
Room YZ  FriPM-InvPapSess 3
Methodologies for High-Dimensional Data Analysis - I

2:45 - 3:15pm
Concourse
Refreshment break

3:15 - 4:45pm
Room TU  FriPM-InvPapSess 4
Sequential Methods in the Hands of Young Researchers - II
Room VW  FriPM-InvPapSess 5
Sequential Change Point Detection

7 - 10pm
Banquet Area
Banquet
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<td>8:30 - 9:45am</td>
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<td>Plenary Session 3  Effective Methodologies for High-Dimensional Data</td>
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<td>9:45 - 10:15am</td>
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<tr>
<td>10:15 - 11:45am</td>
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<td>SatAM-InvPapSess 1  Applications of Sequential Analysis</td>
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<td>Room VW</td>
<td>SatAM-InvPapSess 2  Change Detection in Functional Sequences - II</td>
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<td>SatAM-InvPapSess 3  Sensor Exploitation</td>
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<td>1:15 - 2:45pm</td>
<td>Room TU</td>
<td>SatPM-InvPapSess 1  Recent Advances in Sequential Change Detection</td>
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<td>Room VW</td>
<td>SatPM-InvPapSess 2  Sequential Inference, Change-Point Detection and Clinical Trials</td>
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<td>2:45 - 3:15pm</td>
<td>Concurse</td>
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<tr>
<td>6 - 7pm</td>
<td>Pecan Galleria</td>
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<td>Time</td>
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<td>SunAM-InvPapSess 1 Change Point Detection in Skew Distributions and Related Topics</td>
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<tr>
<td>10:15 - 10:45am</td>
<td>Masters Hall</td>
<td>Abraham Wald Prize Ceremony</td>
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<td>10:45 - 12:00noon</td>
<td>Masters Hall</td>
<td>Plenary Session 4 Nonparametric Monitoring of Time Series</td>
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<td>12:00 - 12:30pm</td>
<td>Masters Hall</td>
<td>Closing Remarks</td>
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<td>12:30pm</td>
<td>Connector</td>
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Invited Sessions and Speakers

Thursday, July 18, 2013, 8:00am - 8:30am

Opening Ceremony

Thursday, July 18, 2013, 8:30am - 9:45am

Plenary Lecture 1
Chair: T. N. Sriram, University of Georgia-Athens, USA
Alexander Tartakovsky, University of Southern California, USA: Sequential Hypothesis Tests: Historical Overview and Recent Results

Thursday, July 18, 2013, 10:15am - 11:45am

ThuAM-InvPapSess 1: Adaptive Designs in Clinical Trials
Organizer: William F. Rosenberger, George Mason University, USA
Chair: Anastasia Ivanova, University of North Carolina, USA
Qing Liu, Janssen Pharmaceuticals, USA: Fisherian Evidential Approach to Sequential Clinical Trials
Vladimir Dragalin, AptivSolutions, USA: Adaptive Clinical Trials with Population Enrichment Design
Alex Sverdlov, Novartis, USA: Novel Response-Adaptive Designs for Clinical Trials with Time-to-Event Outcomes

ThuAM-InvPapSess 2: Change Detection in Time Series
Organizers: Edit Gombay and Abdulkadir Hussein, University of Alberta, Canada
Chair: Ansgar Steland, RWTH Aachen University, Germany
Steve Coad, Queen Mary, University of London, UK: Estimation of Parameters of the Absolute Autoregressive Model
Abdulkadir Hussein, University of Windsor, Canada: Issues and Remedies in Surveillance of Binary Outcomes
Edit Gombay, University of Alberta, Canada: Change Detection for Binary Time Series
ThuAM-InvPapSess 3: Multiple Comparisons in Sequential Experiments
Organizer: Michael Baron, University of Texas at Dallas, USA
Chair: Michael Baron, University of Texas at Dallas, USA
Venugopal V. Veeravalli, University of Illinois at Urbana-Champaign, USA: Controlled Sensing for Multihypothesis Testing
Shyamal K. De, Binghamton University, New York, USA: Sequential Multiple Testing Controlling Generalized Error Rates
Kartlos Kachiashvili, Georgian Technical University, Republic of Georgia: Sequential Analysis methods of Bayesian Type for Testing Hypotheses

Thursday, July 18, 2013, 1:15pm - 2:45pm

ThuPM-InvPapSess 1: Design of experiments
Organizers: Yajun Mei and Abhyuday Mandal, Georgia Institute of Technology & University of Georgia, USA
Chair: Yajun Mei, Georgia Institute of Technology, USA
Xin Wang & Richard W. Lu, Georgia Institute of Technology, USA: Layers of Experiments with Adaptive Combined Design
Abhyuday Mandal, University of Georgia, USA: Optimal Designs for Two-Level Factorial Experiments with Binary Response
Ying Hung & Huijuan Li, Rutgers University, USA: Adaptive Latin Hypercube Designs for Computer Experiments

ThuPM-InvPapSess 2: Applications of Change-Point Detection
Organizer: Cheng-Der Fuh, National Central University, Taiwan
Chair: Vasanthan Raghavan, University of Southern California, USA
Robert Lund, Clemson University, USA: Multiple Change Point Detection
Yao Xie, Duke University & Georgia Institute of Technology, USA: Detecting Change-Point in Signal Correlation
Yuan Wang, Georgia Institute of Technology, USA: Efficient Sequential Monitoring of Multiple Data Streams via Shrinkage

ThuPM-InvPapSess 3: Sequential Methods in the Hands of Young Researchers - I
Organizer: Nitis Mukhopadhyay, University of Connecticut-Storrs, USA
Chair: Nitis Mukhopadhyay, University of Connecticut-Storrs, USA
Kazuyoshi Yata, University of Tsukuba, Ibaraki, Japan: Asymptotic Normality for Inference on Multi-Sample, High-Dimensional Mean Vectors under Mild Conditions
Bhargab Chattopadhyay, University of Texas-Dallas, Texas, USA: Two-Stage Fixed-Width Confidence Interval of Nonparametric Regression parameters Using Nadaraya-Watson Estimator
Bruno Buonaguidi, Bocconi University, Milan, Italy: Recent Developments on Sequential Testing for Levy Processes
ThuPM-InvPapSess 4: Optimal Stopping and Sequential Statistics
Organizer: Albrecht Irle, University of Kiel, Germany
Chair: Alexander Tartakovsky, University of Southern California, USA
Sören Christensen, University of Kiel, Germany: Representations of Excessive Functions and Their Application to Optimal Stopping Problems
Hans Rudolf Lerche, University of Freiburg, Germany: Overshoot and Optimality in Sequential Testing
Alex Novikov, University of Technology Sydney, Australia: Bayesian Sequential Estimation of a Drift of Fractional Brownian Motion

ThuPM-InvPapSess 5: Recent Advances in Sequential Methodologies with Applications - I
Organizer: Tumulesh K. S. Solanky, University of New Orleans, Louisiana, USA
Chair: Elena M. Buzaianu, University of North Florida, USA
Hokwon Cho, University of Nevada, Las Vegas, USA: Statistical Inference of a Measure of Reduction for Two Binomial Variates
Elena M. Buzaianu, University of North Florida, USA: A Two-Stage Selection and Testing Procedure for Comparing Several Treatments with a Control
Joshua McDonald & David Goldsman, Georgia Institute of Technology, USA: Conditional Probability of Correct Selection after Procedure Termination

Friday, July 19, 2013, 8:30am - 9:45am
Plenary Lecture 2
Chair: Hans Rudolf Lerche, University of Freiburg, Germany
Shelemyahu Zacks, SUNY Binghamton, New York, USA: Exact Distributions of Stopping Times in Two-Stage and Sequential Sampling

Friday, July 19, 2013, 10:15am - 11:45am
FriAM-InvPapSess 1: Change Detection in Functional Sequences - I
Organizer: Eric Chicken, Florida State University, USA
Chair: Alex Novikov, University of Technology Sydney, Australia
Peihua Qiu, University of Florida, USA: Some Recent Research On Nonparametric Profile Monitoring
Vasanthan Raghavan, University of Southern California, USA: Multi-Sensor Change Detection with Change Propagation
FriAM-InvPapSess 2: Sequential Estimation for Dependent Data - I
Organizers: Leonid Galtchouk, University of Strasbourg, France & S. Pergamenchtchikov, University of Rouen, France
Chair: Igor Nikiforov, Universite de Technologie de Troyes, France
Ouerdia Arkoun, University of Rouen, France: Sequential Robust Efficient Adaptive Estimation for Nonparametric Autoregressive Models
Serguei Pergamenchtchikov, University of Rouen, France: Minimax Sequential Kernel Estimators for Nonparametric Diffusion Processes
Yaser Samadi, University of Georgia, USA: Sequential Fixed-Width Confidence Interval Based on Bhattacharyya-Hellinger Distance: The Nonparametric Case

FriAM-InvPapSess 3: Sequential Methodologies and High-Dimensional Data Analysis
Organizer: T. N. Sriram, University of Georgia, USA
Chair: Wenbo Wu, University of Georgia, USA
Moshe Pollak, The Hebrew University of Jerusalem, Israel: On Reaching Nirvana (a.k.a. Steady State)
Yu Liu, University of New Orleans, USA: Performance Analysis of Sequential Probability Ratio Test
Umashanger Thayasivam, Rowan University, USA: Unsupervised Anomaly Detection for High Dimensional Data

Friday, July 19, 2013, 1:15pm - 2:45pm

FriPM-InvPapSess 1: Recent Advances in Sequential Methodologies with Applications - II
Organizer: Tumulesh K. S. Solanky, University of New Orleans, USA
Chair: Tumulesh K. S. Solanky, University of New Orleans, USA
Tumulesh K. S. Solanky, University of New Orleans, USA: A Note on Partitioning Exponential Populations
Nitis Mukhopadhyay, University of Connecticut-Storrs, USA: On Determination of an Appropriate Pilot Sample Size
Tung-Lung Wu, University of Connecticut-Storrs, USA: A Sequential Procedure for Multiple Window Scan Statistics

FriPM-InvPapSess 2: Recent Results in Sequential analysis and Change-Point Analysis
Organizers: Shelly Zacks & Aleksey Polunchenko, Binghamton University, USA
Chair: Soren Christensen, University of Kiel, Germany
Marlo Brown, Niagara University, USA: Detection of Changes of Multiple Poisson Processes Monitored at Discrete Time Points Where the Arrival Rates Are Unknown
Wenyu Du, Binghamton University, USA: An Accurate Method to Study the Shiryaev-Roberts Detection Procedure’s Run-Length Distribution
Yifan Xu, Binghamton University, USA: First Crossing Times of Compound Poisson Processes with Two Linear Boundaries - Applications in SPRT and Queuing
FriPM-InvPapSess 3: Methodologies for High-Dimensional Data Analysis - I
Organizer: T. N. Sriram, University of Georgia, USA
Chair: Makoto Aoshima, Institute of Mathematics, University of Tsukuba, Japan
Haileab Hilafu, University of Georgia, USA: Sequential Sufficient Dimension Reduction for Large \(p\) Small \(n\) Problems
Wenbo Wu, University of Georgia, USA: Stable Estimation in Dimension Reduction by Sub-Sampling with Random Weights
Wenhui Sheng, University of Georgia, USA: Sufficient Dimension Reduction Via Distance Covariance

Friday, July 19, 2013, 3:15pm - 4:45pm

FriPM-InvPapSess 4: Sequential Methods in the Hands of Young Researchers - II
Organizer: Nitis Mukhopadhayay, University of Connecticut-Storrs, USA
Chair: Debanjan Bhattacharjee, Utah Valley University, Orem, Utah
Aleksey Polunchenko, Binghamton University, USA: A Bird’s View on Computational Quickest Change-Point Detection
Sankha Muthu Poruthotage, University of Connecticut-Storrs, USA: Multiple Crossing Sequential Fixed-Size Confidence Region Methodologies for Normal Mean Vector
Swarnali Banerjee, University of Connecticut-Storrs, USA: Sequential Negative Binomial Problems with Applications in Statistical Ecology

FriPM-InvPapSess 5: Sequential Change Point Detection
Organizer: Igor Nikiforov, Universit de Technologie de Troyes, France
Chair: Edit Gombay, University of Alberta, Canada
Boris Darkhovsky, Russian Academy of Sciences & Alexandra Piryatinska, San Francisco State University, USA: Quickest Detection Via -Complexity of Continuous Functions
Yasin Yilmaz, Columbia University, USA & George V. Moustakides, University of Patras, Greece: Sequential Joint Detection and Estimation
Michael Baron, Univ. Texas at Dallas, USA: Change-Point Detection in Multiple Channels

Saturday, July 20, 2013, 8:30am - 9:45am

Plenary Lecture 3
Chair: Serguei Pergamenchtchikov, University of Rouen, France
Makoto Aoshima, Institute of Mathematics, University of Tsukuba, Japan: Effective Methodologies for High-Dimensional Data
SatAM-InvPapSess 1: Applications of Sequential Analysis  
Organizer: Steve Coad, Queen Mary, University of London, UK  
**Chair:** Vladimir Dragalin, AptivSolutions, USA  
**Robert Keener**, University of Michigan, USA: *The Modified Keifer-Weiss Problem, Revisited*  
**Anastasia Ivanova**, University of North Carolina, USA: *Treatment Selection with the Sequential Parallel Comparison Design*  
**Chih-Chi Hu**, Columbia University, USA: *On the Efficiency of Nonparametric Variance Estimation in Sequential Dose-Finding*

SatAM-InvPapSess 2: Change Detection in Functional Sequences - II  
Organizer: Eric Chicken, Florida State University, USA  
**Chair:** Shelemyahu Zacks, SUNY Binghamton, New York, USA  
**Eric Chicken**, Florida State University, USA: *Change Points in Nonstationary Density Estimation*  
**Shing Chang**, Kansas State University, USA: *Real-Time Detection of Wave Profile Changes*  
**Kamran Paynabar**, Georgia Institute of Technology, USA: *Process Monitoring and Fault Diagnosis Using Multichannel Profiles*

SatAM-InvPapSess 3: Sensor Exploitation  
Organizers: Mark Koch, Sandia National Laboratories, USA  
**Chair:** Marlo Brown, Niagara University, USA  
**Annabel Prause**, RWTH Aachen University, Germany: *Sequential Detection of Three Dimensional Signals under Dependent Noise*  
**Igor Nikiforov**, Universit de Technologie de Troyes, France: *Sequential detection of transient changes*  
**Qian Xie**, Florida State University, USA: *Metric-Based Multiple Image Registration*

SatPM-InvPapSess 1: Recent Advances in Sequential Change Detection  
Organizer & **Chair:** Georgios Fellouris, University of Southern California & University of Illinois at Urbana Champaign  
**George V. Moustakides**, University of Patras, Greece: *Multiple Optimality Properties of the Shewhart Test*  
**Hongzhong Zhang**, Columbia University, USA: *Robustness of the N-CUSUM Stopping Rule*  
**Grigory Sokolov**, University of Southern California, USA: *Unstructured Sequential Change Detection in Sensor Networks*
SatPM-InvPapSess 2: Sequential Inference, Change-Point Detection and Clinical Trials
Organizer & Chair: Bhargab Chattopadhyay, University of Texas-Dallas, USA
Dong Xi, Northwestern University, Illinois, USA: Allocating Recycled Significance Levels in Group Sequential Procedures for Multiple Endpoints
Tian Zhao, University of Texas-Dallas, Texas, USA: Multiple Testing in Group Sequential Clinical Trials
Tiansong Wang, University of Texas-Dallas, Texas, USA: Change-Point Detection with Multiple Sensors

Sunday, July 21, 2013, 8:15am - 9:45am

SunAM-InvPapSess 1: Change Point Detection in Skew Distributions and Related Topics
Organizer: Wei Ning, Bowling Green State University, USA
Chair: George V. Moustakides, University of Patras, Greece
Wei Ning, Bowling Green State University, USA: Information Approach for the Change Point Detection in the Skew Normal Distribution and Its Applications
Abeer Hasan, Bowling Green State University, USA: A Computational Based Methodology for the Change Point Problem Under the Non-central Skew t Distribution
Haiyan Su, Montclair State University, USA: Empirical Likelihood Inference for Two-sample Comparison with Censored Data

SunAM-InvPapSess 2: Sequential Inference
Organizer & Chair: Venugopal V. Veeravalli, University of Illinois at Urbana-Champaign, USA
Georgios Fellouris, University of Southern California, USA: Multichannel Sequential Hypothesis Testing
Taposh Banerjee, University of Illinois Urbana-Champaign, USA: Data-Efficient Quickest Change Detection
Jun Geng & Lifeng Lai, Worcester Polytechnic Institute, USA: Quickest Change Point Detection with Stochastic Energy Constraints

Sunday, July 21, 2013, 10:15am - 12:00noon

Abraham Wald Prize Ceremony
Chair: Nitis Mukhopadhyay, University of Connecticut-Storrs, USA
10:15-10:45 am: Presentation of 2013 Abraham Wald Prize in Sequential Analysis

Plenary Lecture 4
Ansgar Steland, RWTH Aachen University, Germany: Nonparametric Monitoring of Time Series