Program at a glance of the IWSM 2009

June 15, 2009

08h00 -- 08h10: Transfer downtown $\rightarrow$ UTT
08h10 -- 08h40: Registration/beverages
08h40 – 09h10: Opening Session
09h20 – 10h20: SQA Editor's Special Invited Paper Presentation
Chair: Nitis Mukhopadhyay, University of Connecticut, USA
Albert N. Shiryaev,
Quickest detection of the spontaneous appearing effects - fifty years later

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10h30 – 12h30: Four parallel sessions

Sequential Design in Clinical Trials [10h30 – 12h30]
Organizer: Steve Coad, Queen Mary, University of London, UK and William F. Rosenberger, George Mason University, USA
Chair: Steve Coad, Queen Mary, University of London, UK

Anastasia Ivanova
Adaptive Dose-finding

Feifang Hu, Edison Choe and Lu Xia
Sample Size of Randomized Clinical Trial: A Simulation Study

Alessandra Giovagnoli, Alessandro Baldi Antognini
Ethics and Inference in Binary Response Clinical Trials: Admissible Allocations and Response-adaptive Randomization

Yolanda Barbachano, Steve Coad
The Use of Group Sequential Tests with Designs which Adjust for Imbalances in Prognostic Factors

Discussion: Discussant William F. Rosenberger

Detection of Multiple Changes [10h30 – 12h30]
Contributed session
Chair: TBD

Pierre Bertrand, Mehdi Fhima
Filtered Derivative with p-value Method for Multiple Change-point Detection

Edgard M. Maboudou, Douglas M. Hawkins
Fitting Multiple Change-Point Models to a Multivariate Gaussian Model

Krzysztof Szajowski
A detection of at least two disorders in random sequences

Wojciech Sarnowski, Krzysztof Szajowski
Unspecified Distributions in Disorder Problem

Sequential Estimation for Dependent Observations [10h30 – 12h30]
Organizer: Leonid Galtchouk, Strasbourg University, France
Chair: Vladimir Dragalin, Global Biostatistics, Wyeth Research

Jean-Yves Brua
Sequential Nonparametric Pointwise Estimation of the Drift in Ergodic Diffusion Processes

Dominique Fourdrinier, Victor Konev, Sergey Pergamenshchikov
Truncated Sequential Estimation of the Parameter of a First Order Autoregressive Process With Dependent Noises

Leonid Galtchouk, Victor Konev
On Asymptotic Normality of Sequential LS-estimates of Unstable Autoregressive Processes

Leonid Galtchouk, Sergei Pergamenshchikov
Adaptive Sequential Estimation for Ergodic Diffusion Processes in Quadratic Metric

Sequential Inference and Methodologies – I [10h30 – 12h30]
Organizer: Nitis Mukhopadhyay, University of Connecticut, USA
Chair: T. N. Sriram, University of Georgia, Athens, USA

Nitis Mukhopadhyay, Debanjan Bhattacharjee
On SPRT and RSPRT for the Unknown Mean in a Normal Distribution Whose Variance Is a Multiple of the Mean

Andrey Novikov
Optimal Sequential Procedures with Bayes Decision Rules

Tumulesh K. S. Solanky
Multistage Methodologies for Partitioning a Set of Exponential Populations

Yoshikazu Takada
Selecting the Best Normal Population Better Than a Standard under the Unequal Variance Case

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Lunch: 12h30 -- 14h00

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14h00 – 16h00: Four parallel sessions
Clinical Trials and Optimal Design Experiments [14h00 – 16h00]
Contributed session
Chair: TBD

Elodie Blondiaux, Eric Derobert
A New Method for a One-Shot Unblinded Sample Size Reassessment in Two-Group Trials: How & When ?

Jay Myung, Mark Pitt, Yun Tang, Dan Cavagnaro
Bayesian Adaptive Optimal Design of Psychology Experiments

Luc Pronzato
Penalized and Response-adaptive Optimal Designs, With Application to Dose Finding

Ying Yan, Steve Coad
Estimation of Secondary Parameters following Sequential Tests for Multivariate Data

Sequential Monitoring for Dependent Observations I [14h00 – 16h00]
Organizer: Marie Hušková, Charles University Prague, Czech Republic
Chair: Marie Hušková, Charles University Prague, Czech Republic

Alexander Aue, Lajos Horváth, Matthew Reimherr
Delay Times of Sequential Procedures for Multiple Time Series Regression Models

Marie Hušková, Zuzana Prášková, Josef Steinebach
Delay Time in Monitoring Jump Changes in Linear Models

Josef Steinebach, Alexander Schmitz
On the Monitoring of Changes in Linear Models with Dependent Errors

Claudia Kirch, Marie Hušková
Bootstrapping Sequential Change-Point Tests

Sequential Methodologies for Applications [14h00 – 16h00]
Contributed session
Chair: TBD

Alexia Briassouli, Ioannis Kompatsiaris
Change Detection for Video

Mitra Fouladirad, Antoine Grall
On-line Condition-Based Maintenance

Elena A. Grebenuk
Monitoring of Stationary and Non-stationary Processes: On - Line Detection of the Structural Shifts

Jan Kalina
Locally Most Powerful Tests Based on Sequential Ranks

Sequential Testing and Optimal Stopping – I [14h00 – 16h00]
Organizers: George V. Moustakides, University of Patras, Greece and Alexander Tartakovsky,
University of Southern California, USA
Chair: George V. Moustakides, University of Patras, Greece

Boris Darkhovsky
Change-point Problem for High-order Markov Chain under Composite Hypotheses

Savas Dayanik, Semih Sezer
Multisource Bayesian Sequential Hypothesis Testing

Sung Won Han, Yajun Mei, Kwok-Leung Tsui
Early Detection of a Change in Poisson Rate after Accounting for Population Size Effects

Alexander Tartakovsky, Aleksey Polunchenko, George Moustakides
Design and Comparison of Shiryaev-Roberts- and CUSUM-Type Change-Point Detection Procedures

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16h00 - 16h20: coffee breaks
16h20 - 16h30: Transfer UTT $\rightarrow$ downtown
17h00 - 18h30: Visit of downtown
19h00 - 22h00: Reception at the Town Hall (downtown)

June 16, 2009

08h00 - 08h10: Transfer downtown $\rightarrow$ UTT
08h10 - 08h30: Registration
08h30 – 09h30: Plenary session
Chair: TBD
Moshe Pollak
The Shiryaev-Roberts Changepoint Detection Procedure in Retrospect - Theory and Practice

09h30 – 10h00: coffee breaks
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10h00 – 12h00: Four parallel sessions

Online Flutter Monitoring: Adaptive and Sequential Estimation and Detection Techniques
[10h00 – 11h30]
Organizer: Michèle Baseville, IRISA, France
Chair: Igor Nikiforov, UTT, France

Pierre Vacher, Béatrice Jacquier, Aurélien Cordeau, Alain Bucharles
Flutter Fight Tests: a Challenging Benchmark for Real-time Methods

Tadeusz Uhl
Real Time Flight Flutter Monitoring – Algorithms and Implementation

Michèle Basseville, Laurent Mevel, Rafik Zouari
Variations on CUSUM Tests for Flutter Monitoring

Sequential Inference and Methodologies – II [10h00 – 12h00]
Organizer: Nitis Mukhopadhyay, University of Connecticut, USA
Chair: Harry Staines, Boehringer-Ingelheim, Reims, France

Basil M. de Silva, L. Sandamali Dharmasena
Sequential Kernel Regression

Guido Knapp, Joachim Hartung
Adaptive Confidence Intervals of Desired Length and Power for Normal Means

Amitava Mukherjee
Semi-Sequential Rank Based Test for Location for Bivariate Population

T. N. Sriram
Sequential inference (robust estimation) in finite mixture models and time series

Sequential Monitoring for Dependent Observations – II [10h00 – 11h30]
Organizer: Josef Steinebach, University of Cologne, Germany
Chair: Josef Steinebach, University of Cologne, Germany

Edit Gombay
Sequential Monitoring Algorithms for Time Series

Allan Gut, Josef Steinebach
Sequential Detection of Change-Points in Counting Processes

Ansgar Steland
On Local Linear Surveillance of Trend Stability and Asymptotic Results for the Stopped Detectors

Optimal Stopping and Applications [10h00 – 12h00]
Contributed session
Chair: TBD

F. Thomas Bruss, Yvik C. Swan
A continuous Time Approach to Robbins' Problem and Open Questions

Cheng-Der Fuh, Sheng-Feng Luo, Ju-Fang Yen
A Continuity Correction under Jump-Diffusion Models with Applications in Finance

Albrecht Irle
On Forward Improvement Iteration for Stopping Problems

Maben Rabi, Karl H. Johansson
Optimal Stopping for Updating Controls
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Lunch 12h30 -- 14h00
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14h00 – 15h00: Plenary session
Chair: TBD
Marie Hušková
Sequential nonparametric estimation
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15h10 – 17h10: Four parallel sessions

Treatment Selection Designs in Clinical Trials   [15h10 – 16h40]
Organizer: Steve Coad, Queen Mary, University of London, UK
Chair: Anastasia Ivanova, University of North Carolina, USA

Martin Posch, Willi Maurer, Frank Bretz
Issues in Type I Error Rate Control in Adaptive Clinical Trials with Treatment Selection

Susan Todd, Tim Friede, Nigel Stallard, Nicholas Parsons, Elsa Valdés-Márquez, Jeremy Chataway,
Richard Nicholas
Adaptive Clinical Trials Incorporating Treatment Selection and Evaluation: Methodology and
Applications in Multiple Sclerosis

Gernot Wassmer
Computational Aspects of Testing and Estimation Procedures in Multi-armed Designs with Treatment
Selection

Control Charts – Revisited [15h10 – 17h10]
Organizer: Wolfgang Schmid, European University, Germany
Chair: Wolfgang Schmid, European University, Germany

Eva Andersson, Marianne Frisen
On-line Detection of Onset of an Outbreak - a Semiparametric approach

Marianne Frisen, Eva Andersson
Optimality Aspects of Multivariate Control Charts

Sven Knoth
CUSUM, EWMA, and Shiryaev-Roberts under Drift

Manuel Cabral Morais, Yarema Okhrin, Wolfgang Schmid
What Happens to EWMA Control Charts When λ Converges to Zero?

Two-Stage and Sequential Estimation [15h10 – 16h40]
Organizer: Shelley Zacks, Binghamton University, USA
Chair: Shelley Zacks, Binghamton University, USA

Joseph Glaz
Nonparametric Repeated Significance Tests with Random Sample Size

Shelemyahu Zacks, Nitis Mukhopadhyay
On Exact and Asymptotic Properties of Two-Stage Estimation of the Normal Mean under LINEX Loss

Shelemyahu Zacks
Sequential Estimation of the Mean of a Normal Distribution under LINEX Loss

Sequential Methods in Sensor Networks [15h10 – 17h10]
Organizers: Yajun Mei, Georgia Tech, USA and Cheng-Der Fuh, Institute of Statistical Science, Academia Sinica, Taiwan
Chair: Yajun Mei, Georgia Tech, USA

Giorgos Fellouris, George Moustakides
Decentralized Sequential Hypothesis Testing in Discrete Time

Olympia Hadjiliadis, Hongzhong Zhang, H. Vincent Poor
One Shot Schemes in Decentralized Systems with Discrete and Continuous time Observations

Ram Rajagopal, XuanLong Nguyen, Sinem Coleri Ergen, Pravin Varaiya
Theory of Simultaneous Fault Detection for Multiple Sensors

Cheng-Der Fuh, Yajun Mei
Quickest Change Detection in Hidden Markov Models for Sensor Networks
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17h10 – 17h30: coffee breaks
17h30 – 18h45: Plenary session

Celebration of Sequential Analysis
Part I : 17h30 – 18h00
Abraham Wald Prize in Sequential Analysis Ceremony
Chair: Nitis Mukhopadhyay

Part II : 18h00 – 18h45:
Albert Shiryaev's 75th Birthday Felicitation
Chair: Alexander Tartakovsky

19h00 -- 21h30: Reception at the UTT
21h30 -- 21h40: Transfer UTT $\rightarrow$ downtown

June 17, 2009

08h00 - 08h10: Transfer downtown $\rightarrow$ UTT
08h10 - 08h30: Registration
08h30 – 09h30: Plenary session
Chair: TBD
Vladimir Dragalin
Adaptive designs in dose-ranging clinical trials
09h30 – 10h00: coffee breaks

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10h00 – 12h00: Four parallel sessions

Sequential Inference and Methodologies – III [10h00 – 11h30]
Organizer: Nitis Mukhopadhyay, University of Connecticut, USA
Chair: Yoshikazu Takada, Kumamoto University, Kumamoto, Japan

Marlo Brown
Monitoring a Poisson Process in Several Categories subject to Changes in the Arrival Rates

Cloud Makasu
FBSDEs with Stopping Times and Optimal Stopping Problems

Ivair Silva, Renato Assuncao, Marcelo Azevedo
Power of the Sequential Monte Carlo Test

Sequential Change-point Detection and Isolation [10h00 – 12h00]
Organizer: Igor Nikiforov, UTT, France
Chair: Igor Nikiforov, UTT, France and George V. Moustakides, University of Patras, Greece

Albrecht Irle, Vladimir Lotov
On the Properties of a Multiple Sequential Test

Venkat Chandar, Aslan Tchamkerten, Gregory Wornell
A Novel Asynchronous Communication Paradigm: Detection, Isolation, and Coding

Nadine Hilgert, Ghislain Verdier, Jean-Pierre Vila
A Filtering-based Algorithm for Change Detection in Dynamic Models with Unknown Parameter after
Change

Lionel Fillatre, Igor Nikiforov
Sequential Detection and Isolation of Non-orthogonal Alternatives

Adaptive Sequential Subset Selection Procedures [10h00 – 11h30]
Organizer: Cheng-Shiun Leu, Columbia University, USA
Chair: Ying Kuen Cheung, Columbia University, USA

Cheng-Shiun Leu, Bruce Levin
A Modification of Bechhofer, Kiefer, and Sobel Subset Selection Procedure

Ying Kuen Cheung
Phase 2 Selection Trials with a Prospective Control

Adin-Cristian Andrei, Susan Murray
Efficiency Considerations in Group Sequential Analyses Based on the Simultaneous Use of Rank-
based and Weighted Kaplan-Meier Tests for Paired Censored Survival Data

Sequential Testing and Optimal Stopping [10h00 – 12h00]
Contributed session
Chair: TBD

Boris Brodsky
Sequential Detection of Change-Points in Linear Models

Anatoly Zhigljavsky
Application of the Singular Spectrum Analysis for Change-point Detection in Time Series

Mikhail L. Nikolaev, George Yu. Sofronov, Tatiana V. Polushina
Multiple Best Choice Problems

Urs Niesen and Aslan Tchamkerten
Detection of a Stopping Time through Noisy Observations
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Lunch 12h30 -- 14h00
14h00 – 15h00: Plenary session
SQA: Round Table (Organizer: Nitis Mukhopadhyay)
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15h10 – 17h10: Two parallel sessions

Sequential Estimation and Sequential Rank Tests [15h10 – 16h10]
Contributed session
Chair: TBD

Rahul Gupta
Multi-Stage Procedures for Estimation in a Random One Way Model

Edgard M. Maboudou, Douglas M. Hawkins
Algorithm for Sequential Estimation of the Covariance Matrix and some Applications

Sequential Testing and Optimal Stopping - II [15h10 – 17h10]
Organizers: Alexander Tartakovsky, University of Southern California, USA and George V.
Moustakides, University of Patras, Greece
Chair: Alexander Tartakovsky, University of Southern California, USA

Jay Bartroff, Larry Goldstein, Yosi Rinott, Ester Samuel-Cahn
The Spend-It-All Region and Small Time Results for the Continuous Bomber Problem

Boris Brodsky
Sequential Detection and Estimation of Change-Point.

George V. Moustakides
Change-time Models and Performance Measures for Sequential Change Detection

Benjamin Yakir
Multi-channel Change-Point Detection Statistic with Applications in DNA Copy-Number Variation

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17h10 – 17h20 coffee breaks
17h20 – 18h00 Closing
18h10 - 18h20 Transfer UTT $\rightarrow$ downtown