Program at a glance of the IWSM 2009

June 15, 2009

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

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 Prognotic 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
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

16h00 - 16h20: coffee breaks
16h20 - 16h30: Transfer UTT → downtown
17h00 - 18h30: Visit of downtown
19h00 - 22h00: Reception at the Town Hall (downtown)
June 16, 2009

08h00 - 08h10: Transfer downtown → 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

10h00 – 12h00: Four parallel sessions

**Online Flutter Monitoring: Adaptive and Sequential Estimation and Detection Techniques**
[10h00 – 11h30]
Organizer: Michèle Basseville, 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

Lunch 12h30 – 14h00

14h00 – 15h00: Plenary session
Chair: TBD
Marie Hušková
Sequential nonparametric estimation

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

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 → downtown
June 17, 2009

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

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

Lunch 12h30 – 14h00
14h00 – 15h00: Plenary session
SQA: Round Table (Organizer: Nitis Mukhopadhyay)

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

17h10 – 17h20 coffee breaks
17h20 – 18h00 Closing
18h10 - 18h20 Transfer UTT → downtown