

Session Schedule

All scientific sessions will take place in the Sagol Conference Hall on level 1.

Monday, December 18, 2006:

07:30-08:45 **Registration**

08:45-09:00 **Greetings**

Chair: Yoel Haitovsky

09:00-10:00 1.1 **Empirical Bayes Procedures I**

Chair: Yosef Rinott

A contemporary view of Empirical Bayes procedures

Lawrence D. Brown (Statistics Department, University of Pennsylvania)

Smoothing and empirical Bayes methods in disclosure risk estimation

Yosef Rinott* and Natalie Shlomo (Department of Statistics, Hebrew University of Jerusalem)

10:00-10:30 Coffee break

10:30-11:30 1.2 **Empirical Bayes Procedures II**

Chair: Cunhui Zhang

Estimation of a high dimensional vector of means; A Non-Bayesian Empirical Bayes approach

Eitan Greenshtein (Statistical and Applied Mathematical Sciences Institute, Research Triangle Park, NC)

Empirical Bayes and FDR

Cunhui Zhang and Weihua Tang (Department of Statistics, Rutgers University)

11:30-11:40 Break

11:40-13:10 1.3 **Probability**

Chair: Benjamin Weiss

WLLN, the St Petersburg game, CLT and Gnedenko-Raikov's theorem

Allan Gut (Department of Mathematics, Uppsala University)

The height achieved by random walk prior to a given drawdown

Isaac Meilijson (Department of Statistics and Operations Research, Tel Aviv University)

On universal prediction for stationary stochastic processes

Benjamin Weiss* (Department of Mathematics, Hebrew University of Jerusalem) and Gusztav Morvai (Hungarian Academy of Sciences)

13:10-14:30 Lunch

14:30-16:00 1.4 **Bayesian Statistics**

Chair: Wolfgang Stadje

United Statistics: parameter confidence quantiles, duality Bayesian frequentist inference

Emanuel Parzen (Department of Statistics, Texas A&M University)

Bayesian small area prophecy of literacy under a two part random effects model

Danny Pfeiffermann* (Department of Statistics, Hebrew University of Jerusalem and Southampton Statistical Sciences Research Institute), Benedicte Terryn, (UNESCO Institute for Statistics, Montreal) and Fernando Moura, (Federal University of Rio de Janeiro)

A Bayesian Sequential Selection Problem

Wolfgang Stadje (Department of Mathematics, Osnabrueck University)

16:00-20:30 Concert and dinner

20:30-22:00 1.5 **Optimal Stopping I**

Chair: Isaac M. Sonin

A curious connection between branching processes and optimal stopping

Larry Goldstein (Department of Mathematics, University of Southern California)

Optimal stopping and strong approximation theorems

Yuri Kifer, (Department of Mathematics, Hebrew University of Jerusalem)

The elimination algorithm for the optimal stopping of Markov chain and its applications

Isaac M. Sonin (Department of Mathematics, University of North Carolina at Charlotte)

Tuesday, December 19, 2006

08:30-10:00 2.1 **Optimal Stopping II**

Chair: John Preater

The house-hunting problem without second moments

Thomas Ferguson* (Department of Mathematics, UCLA) and Michael J. Klass (Department of Statistics, University of California, Berkeley)

Some new approaches to the problem of optimal stopping

Ioannis Karatzas (Department of Mathematics, Columbia University)

Some multiple stopping time problems

John Preater (Department of Mathematics, Keele University)

10:00-10:10 Break

10:10-11:10 2.2 **Applied Statistics I**

Chair: Herman Chernoff

How to detect lies with statistics

Maya Bar Hillel (Department of Psychology, Hebrew University of Jerusalem)

The effect of fasting during Ramadan on automobile accidents in Turkey

Mahmut Tolon (Izmir, Turkey) and Herman Chernoff* (Department of Statistics, Harvard University)

11:10-11:30 Coffee break

11:30-13:00 **2.3 Theory of Statistics I**

Chair: David O. Siegmund

Behavior of the Fisher information under additive perturbations and properties of the Pitman estimators in small samples

Abram Kagan (Department of Mathematics, University of Maryland)

Nonparametric detection of a change

Moshe Pollak (Department of Statistics, Hebrew University of Jerusalem)

The variance of the conditional probability of the state of a hidden Markov model

David O. Siegmund* (Department of Statistics, Stanford University) and Benjamin Yakir (Hebrew University of Jerusalem)

13:00-14:30 Lunch

14:30-16:00 **2.4 Theory of Statistics II**

Chair: Uwe Saint-Mont

The Inverse Simpson Paradox (how to win without overtly cheating)

Jerome K. Percus (Courant Institute of Mathematical Sciences and Department of Physics, New York University)

Simpson's paradox for the Cox model

Clelia Di Serio (Università Vita-Salute San Raffaele), Yosef Rinott (Department of Statistics, Hebrew University of Jerusalem) and Marco Scarsini* (LUISS, Rome and HEC, Paris)

Mathematical concepts: new ideas in a classical topic in the Philosophy of Mathematics

Uwe Saint-Mont (Department of Economics, University of Applied Sciences, Nordhausen)

16:00-16:30 Coffee break

16:30-18:00 **2.5 Distribution Theory**

Chair: Shelemyahu Zacks

Semiparametric families for lifetime data

Ingram Olkin* (Department of Statistics, Stanford University) and A. W. Marshall (Department of Statistics, University of British Columbia)

Conditional ordering and positive dependence

Antonio Colangelo (Dipartimento di Economia, Università della Insubria),
Taizhong Hu, (Department of Statistics and Finance, University of Science and
Technology of China) and Moshe Shaked* (Department of Mathematics,
University of Arizona)

*Distributions of stopping times for compound Poisson processes and non-linear
boundaries*

Shelemyahu Zacks (Department of Mathematical Sciences, Binghamton
University)

18:00-18:30 2.6 **Applied Statistics II**

Chair: Benjamin Eichhorn

Variable window spatial scan statistics

Joseph Glaz (Department of Statistics, University of Connecticut)

Wednesday, December 20, 2006

08:30-09:30 3.1 **Dynamic Programming and Gambling**

Chair: Larry Shepp

Randomly evolving graphs and Gittins Type Index Theorem

Ernst Presman* (Central Economics and Mathematics Institute, Academy of
Sciences of Russia) and Isaac M. Sonin (Department of Mathematics, University
of North Carolina at Charlotte)

How to gamble if you must, revisited

Larry Shepp (Department of Statistics, Rutgers University)

09:30-09:40 Break

09:40-10:40 3.2 **Prophet Inequalities**

Chair: Pieter Allaart

Optimal stopping and prophet problems: convexity and applications

Theodore P. Hill (Department of Mathematics, Georgia Institute of Technology)

Prophet inequalities for i.i.d. random variables with random arrival times

Pieter Allaart (Department of Mathematics, University of North Texas)

10:40-11:10 Coffee break

11:10-12:40 3.3 **Game Theory**

Chair: Ora Engelberg Percus

An index of riskiness

Robert J. Aumann* (Department of Mathematics, Hebrew University of
Jerusalem) and Roberto Serrano, (Department of Economics, Brown University)

Evolutionarily stable strategies of random games and random points in the plane
Sergiu Hart* (Center for Rationality, Department of Mathematics and Department of Economics, Hebrew University of Jerusalem), Yosef Rinott (Department of Statistics, Hebrew University of Jerusalem) and Benjamin Weiss (Department of Mathematics, Hebrew University of Jerusalem)

Can two wrongs make a right? Coin tossing games and Parrondo's Paradox
Ora Engelberg Percus (Courant Institute of Mathematical Sciences, New York University)

12:40-14:00 Lunch

14:00-15:30 3.4 **Secretary Problems I**

Chair: Krzysztof Szajowski

A continuous time version of Robbins' Problem (fourth classical secretary problem)

Thomas F. Bruss* and Yvik Swan, (Department of Mathematics, Université Libre de Bruxelles)

On the multi-item full-information secretary problem

Israel David (Department of Industrial Engineering and Management, Ben Gurion University of the Negev)

Bilateral approaches to optimal stopping of random sequences

Krzysztof Szajowski (Institute of Mathematics and Computer Science, Wrocław University of Technology)

15:30-16:00 Coffee break

16:00-17:30 3.5 **Secretary Problems II**

Chair: Mitsushi Tamaki

Pranks (Seriesly): Sequential selection based on ranks

Abba M. Krieger* (Statistics Department, University of Pennsylvania), Moshe Pollak and Ester Samuel-Cahn (Department of Statistics, Hebrew University of Jerusalem)

Selection by committee in the best choice problem with rank criterion

Vladimir V. Mazalov (Institute of Applied Mathematical Research, Karelia Research Center)

An optimal multiple selection problem with partial recall based on relative ranks

Mitsushi Tamaki (Department of Business Administration, Aichi University)

17:30-18:30 **Conclusion**

Chair: Isaac Meilijson

A brief retrospective of the book of Ester Samuel-Cahn

David O. Siegmund (Department of Statistics, Stanford University)

Rejoinder

Ester Samuel-Cahn (Department of Statistics, Hebrew University of Jerusalem)

*Presenter for joint papers