

## 教師在研討會發表之論文，或至其他學術機構之演講

112.9.18

1. 俞淑惠, A negative moment bound for integrated autoregressions with polynomial time trend and its applications.  
(The 6th International Conference on Econometrics and Statistics (EcoSta 2023), 2023.08.01-08.03, Japan)
2. 許湘伶, Multi-output Gaussian process based on neural kernel learning and its prediction applications.  
(The 6th International Conference on Econometrics and Statistics (EcoSta 2023), 2023.08.01-08.03, Japan)
3. 張志浩, Estimation of threshold boundary regression models.  
(The 6th International Conference on Econometrics and Statistics (EcoSta 2023), 2023.08.01-08.03, Japan)
4. 許湘伶, A Comparative Study of Deep Learning-Based Predictive Methods for Remaining Useful Life.  
(Data Science, Statistics & Visualisation (DSSV) and the European Conference on Data Analysis (ECDA), 2023.07.05-07.07, Belgium)
5. 俞淑惠, New Results on Generalized Dynamic Factor Model: Prediction and Model Selection.  
(第三十二屆南區統計研討會暨2023年中華機率統計學會年會及學術研討會, 2023.06.29-06.30, 國立東華大學, 花蓮)
6. 許湘伶, Multi-output Gaussian Process based on Neural Kernel Learning and its Prediction Applications.  
(第三十二屆南區統計研討會暨2023年中華機率統計學會年會及學術研討會, 2023.06.29-06.30, 國立東華大學, 花蓮)
7. 郭錕霖, 網絡資料重抽樣：以管窺天。  
(第三十二屆南區統計研討會暨2023年中華機率統計學會年會及學術研討會, 2023.06.29-06.30, 國立東華大學, 花蓮)
8. 張志浩, Estimation of Threshold Boundary Regression Models.  
(第三十二屆南區統計研討會暨2023年中華機率統計學會年會及學術研討會, 2023.06.29-06.30, 國立東華大學, 花蓮)
9. 楊洪鼎, Variation-based model average prediction for spatial data with nonstationary correlation structure.  
(第三十二屆南區統計研討會暨2023年中華機率統計學會年會及學術研討會, 2023.06.29-06.30, 國立東華大學, 花蓮)
10. 楊洪鼎, An explanatory study for the occurrence of Earth-size planets in the Kepler mission via spatial Poisson model.

- (2022 JSS-KSS-CSA 國際統計學術研討會, 2022.09.05-09.08, 日本)
11. 許湘伶, A Greedy Active Learning Algorithm in Multinomial Logistic Regression.  
(第三十一屆南區統計研討會暨2022中華機率統計學會年會及學術研討會, 2022.07.28-07.29, 逢甲大學, 臺中)
  12. 張志浩, Estimation for Multiple-threshold Regression Model.  
(第三十一屆南區統計研討會暨2022中華機率統計學會年會及學術研討會, 2022.07.28-07.29, 逢甲大學, 臺中)
  13. 楊洪鼎, On the Occurrence Assessing for Earth-size Planets in Kepler Mission via the Spatial Poisson Regression Model.  
(第三十一屆南區統計研討會暨2022中華機率統計學會年會及學術研討會, 2022.07.28-07.29, 逢甲大學, 臺中)
  14. 許湘伶, A greedy active learning algorithm in multinomial logistic regression.  
(Econometrics and Statistics, Virtual Conference, 2022.06.04-06.06, Kyoto, Japan)
  15. 張志浩, Estimation for multiple-threshold regression models.  
(Econometrics and Statistics, Virtual Conference, 2022.06.04-06.06, Kyoto, Japan)
  16. 黃士峰, A network autoregressive model with GARCH effects and its applications.  
(Econometrics and Statistics, Virtual Conference, 2022.06.04-06.06, Kyoto, Japan)
  17. 郭錕霖, 網絡運用.  
(國立政治大學應用數學系, 2022.05.16, 國立政治大學, 臺北)
  18. 黃士峰, A Network Autoregressive Model with GARCH Effects and its Applications.  
(Waseda International Symposium - Topological Data Science, Causality, Analysis of Variance & Time Series, 2022.03.07-09, Tokyo, Japan (Virtual Conference))
  19. 黃士峰, A Network Autoregressive Model with GARCH Effects and its Applications.  
(東海大學統計學系, 2021.12.07, 東海大學, 臺中)
  20. 黃士峰, A Network Autoregressive Model with GARCH Effects and its Applications.  
(國立政治大學, 2021.07.31, 國立政治大學, 臺北)
  21. 張志浩, Threshold estimation for continuous three-phase polynomial regression

models with constant mean in the middle regime.

(10<sup>th</sup> World Congress in Probability and Statistics, Virtual Conference, 2021.07.20, Seoul National University, Seoul)

22. 張志浩, Detection of threshold points in mean and variance for threshold regression models.  
(Econometrics and Statistics, Virtual Conference, 2021.06.24, HKUST, Hong Kong)
23. 楊洪鼎, A predicting perspective variable selection for the spatial regression model under the presence of spatial confounding.  
(2021 海峽兩岸機率與統計學術研討會, 2021.07.31, 國立政治大學, 臺北)
24. 許湘伶, Greedy Active Learning Algorithm for Logistic Regression Models.  
(國立成功大學機械工程學系, 2021.04.20, 國立成功大學, 臺南)
25. 黃士峰, Multi-Asset Empirical Martingale Price Estimators for Financial Derivatives.  
(Waseda International Symposium - Topological Data Science, Causality & Time Series Analysis, Virtual Conference, 2021.02.25~27, 早稻田大學, 日本東京)
26. 黃士峰, A Network Autoregressive Model with GARCH Effects and its Applications.  
(109年統計學術研討會, 2020.12.19, 中央研究院, 臺北)
27. 許湘伶, Optimum Designs for Parameter Estimation in a Multi-response Mixture Experiment.  
(109年統計學術研討會, 2020.12.18, 中央研究院, 臺北)
28. 黃士峰, A Features Fusion Approach for Multiple Signal Classification.  
(International Computer Symposium 2020, 2020.12.17-19, 國立成功大學, 臺南)
29. 黃士峰, A Less Volatile Value-at-Risk Estimation under a Semiparametric Approach.  
(國立中正大學數學系, 2020.11.18, 國立中正大學, 嘉義)
30. 黃士峰, Stock Market Trend Prediction Using Functional Time Series Approach.  
(國立中央大學統計研究所, 2020.11.17, 國立中央大學, 桃園)
31. 黃士峰, A Semiparametric Estimation of Value-at-Risk.  
(第二十九屆南區統計研討會暨2020中華機率統計學會年會及學術研討會, 2020.08.20-21, 國立中正大學, 嘉義)
32. 楊洪鼎, Zero-inflated model for longitudinal spatial count data with extreme

zeros.

(第二十九屆南區統計研討會暨2020中華機率統計學會年會及學術研討會, 2020.08.20-21, 國立中正大學, 嘉義)

33. 張志浩, Detection of Structural Changes in Mean and Variance for Polynomial Regression of Dependent Data.  
(第二十九屆南區統計研討會暨2020中華機率統計學會年會及學術研討會, 2020.08.20-21, 國立中正大學, 嘉義)
34. 張志浩, Detection of Structural Changes in Mean and Variance for Polynomial Regression of Dependent Data (中央研究院統計科學研究所, 2020.06.29, 中央研究院, 臺北)
35. 張志浩, Structural Change Detection in Polynomial Regression for Dependent Data with Heterogeneous Variance (國立中央大學統計研究所, 2019.10.22, 中央大學, 桃園)
36. 張志浩, Estimation of Breakpoints for Extended Efficiency Function. (國立中山大學應用數學系, 2019.09.26, 中山大學, 高雄)
37. 郭錕霖, 網絡的適合度檢定.  
(高大中山統計學術研討會, 2020.07.08, 國立高雄大學, 高雄)
38. 張志浩, Detection of structural changes in mean and variance for polynomial regression of dependent data.  
(高大中山統計學術研討會, 2020.07.08, 國立高雄大學, 高雄)
39. 楊洪鼎, A joint modeling approach for spatiotemporal data with extreme zeros based on zero-inflated models.  
(高大中山統計學術研討會, 2020.07.08, 國立高雄大學, 高雄)
40. 許湘伶, Optimum Designs for Parameter Estimation in a Multi-response Mixture Experiment.  
(中央研究院統計科學研究所, 2020.6.15, 中央研究院, 臺北)
41. 許湘伶, Optimum Designs for Parameter Estimation in a Multi-response Mixture Experiment.  
(國立中山大學應用數學系, 2020.5.7, 國立中山大學, 高雄)
42. 黃士峰, Modeling Financial Time Series with Soft Information.  
(The 11<sup>th</sup> ICSA International Conference, 2019.12.19-12.22, 中國杭州.)
43. 俞淑惠, Mean squared prediction errors of integrated autoregressive models with polynomial time trends.  
(The 11<sup>th</sup> ICSA International Conference, 2019.12.19-12.22, 中國杭州.)

44. 許湘伶, Optimum designs for parameter estimation in a multi-response mixture experiment.  
(108年中國統計學社社員大會暨統計學術研討會, 2019.12.14, 國立交通大學, 新竹.)
45. 楊洪鼎, Model Selection for Spatial Regression under the Presence of Spatial Confounding.  
(108年中國統計學社社員大會暨統計學術研討會, 2019.12.14, 國立交通大學, 新竹.)
46. 許湘伶, On model selection from a finite family of possibly misspecified time series models.  
(Workshop on High Dimensional Statistical Analysis, 2019.12.12-14, 中央研究院, 臺北.)
47. 張志浩, Breakpoints estimation for extended efficiency model.  
(2019 CSA-KSS-JSS 國際統計學術研討會, 2019.11.08-11.09, 韓國首爾.)
48. 許湘伶, On model selection from a finite family of possibly misspecified time series models.  
(NSYSU-Waseda International Symposium: Time Series, Machine Learning and Causality Analysis, 2019.9.2-3, 國立中山大學, 高雄.)
49. 黃士峰, Classification of Temporal Data Using Dynamic Time Warping and Compressed Learning.  
(European meeting of Statisticians (EMS) 2019, 2019.07.22-26, Italy.)
50. 郭錕霖, Efficient Computation of Pseudo-Gibbs Distributions.  
(European meeting of Statisticians (EMS) 2019, 2019.07.22-26, Italy.)
51. 張志浩, Estimation of Breakpoints for Extended Interval Regression Models.  
(European meeting of Statisticians (EMS) 2019, 2019.07.22-26, Italy.)
52. 楊洪鼎, Spatial Regression Model Selection When Covariates and Random Effects Are Correlated.  
(2019 ICSA China conference, 2019.07.01-04, Nan Kai University, China)
53. 俞淑惠, On Asymptotic Risk of Selecting Models for Possibly Nonstationary Time-Series.  
(The 5th International Conference on the Interface between Statistics and Engineering (ICISE2019), 2019.06.26-28, Korea.)
54. 俞淑惠, The asymptotic excess risk of possibly non-stationary time-series.

- (3rd International Conference on Econometrics and Statistics (EcoSta 2019), 2019.06.25-27, 國立中興大學, 台中.)
55. 許湘伶, Prediction intervals for time series and their applications to portfolio selection.  
(3rd International Conference on Econometrics and Statistics (EcoSta 2019), 2019.06.25-27, 國立中興大學, 台中.)
56. 張志浩, Asymptotic Theory of Conditional Generalized Information Criterion for Linear Mixed Effects Model Selection.  
(第二十八屆南區統計研討會暨 2019 中華機率統計學會年會及學術研討會, 2019.06.21-22, 國立中興大學, 台中.)
57. 許湘伶, D-optimal designs for Scheffé's first- or second-degree polynomial models in multi-response mixture experiments.  
(第二十八屆南區統計研討會暨 2019 中華機率統計學會年會及學術研討會, 2019.06.21-22, 國立中興大學, 台中.)
58. 楊洪鼎, Spatial Regression Model Selection When Covariates and Random Effects Are Correlated.  
(第二十八屆南區統計研討會暨 2019 中華機率統計學會年會及學術研討會, 2019.06.21-22, 國立中興大學, 台中.)
59. 郭錕霖, 離散型條件分佈的美.  
(東海大學應用數學系, 2019.5.29, 東海大學, 台中)
60. 許湘伶, AMI 負載與預測模型選擇.  
(108 年大數據分析在電力系統應用論壇, 2019.02.15 國立中山大學, 高雄.)
61. 許湘伶, Simultaneous Selection of Models and Designs for Optimal Forecasting in Possibly Misspecified Models.  
(107 年中國統計學社社員大會暨國際統計學術研討會, 2018.11.09-10, 國立中央大學, 桃園.)
62. 俞淑惠, Higher Moments Modified VaR Estimators and Their Applications in Portfolio.  
(中國海洋大學金融系, 2018.7.6, 中國青島)
63. 俞淑惠, Multiple Testing in Regression Models with Applications to Fault Diagnosis in Big Data Era.  
(2018 ICSA China Conference with the Focus on Data Science, 2018.07.02-05, 中國青島)
64. 黃士峰, Functional Time Series Analysis and Its Application to Limit.

- (第二十七屆南區統計研討會暨2018中華機率統計學會年會及研討會暨2018中華資料採礦協會年會及學術研討會, 2018.06.29-30, 國立成功大學, 台南)
65. 張志浩, Asymptotic Theory of Conditional Generalized Information Criterion for Linear Mixed Effects Models.  
(The 5th IMS-APRM, 2018.6.26-29, Singapore)
  66. 黃士峰, Prediction Intervals for Time Series and Their Applications to Portfolio Selection.  
(EcoStat 2018, 2018.06.19-21, 中國香港)
  67. 俞淑惠, On Asymptotic Risk of Order Selection in Integrated Autoregressive Models.  
(2018 ICSA Applied Statistics Symposium, 2018.06.14-17, New Jersey, USA)
  68. 許湘伶, Greedy active learning algorithm for logistic regression models.  
(十一屆海岸兩岸機率與統計學術研討會, 2018.5.31-6.2, 國立臺北大學, 台北)
  69. 許湘伶, Greedy active learning algorithm for logistic regression models.  
(國立中央大學數學系, 2018.5.25, 國立中央大學, 桃園)
  70. 郭錕霖, 從條件模型之相容性到吉氏取樣的推廣.  
(國立彰化師範大學統計資訊研究所, 2018.5.24, 國立彰化師範大學, 彰化)
  71. 俞淑惠, Multiple Testing in Regression Models with Applications to Fault Diagnosis in Big Data Era.  
(中國科學技術大學, 2018.1.23, 中國安徽)
  72. 黃士峰, Fluctuation Reduction Of Value-At-Risk Estimation And Its Applications.  
(IASC-NZSA 2017, 2017.12.10-14, Auckland, New Zealand)
  73. 張志浩, Consistency Of Linear Mixed-Effects Model Selection With Inconsistent Covariance Parameter Estimators.  
(IASC-NZSA 2017, 2017.12.10-14, Auckland, New Zealand)
  74. 黃士峰, Functional Time Series Analysis for Limit Order Book Dynamics.  
(Statistical Workshop, 2017.11.16-19, Seoul, Korea)
  75. 許湘伶, Active Learning with Subject and Variable Selection for Logistic Regression Models.  
(國立交通大學統計學研究所, 2017.10.13, 國立交通大學, 新竹)
  76. 黃士峰, Functional Time Series Analysis for Limit Order Book Dynamics.

- ( Japanese Joint Statistical Meeting 2017, 2017.9.3-6, Nagoya, Japan )
77. 俞淑惠, Order selection for high-dimensional non-stationary time series.  
( IFCS-2017, 2017.8.8-10, Tokyo, Japan )
78. 黃士峰, Fluctuation reduction of value-at-risk estimation and its applications.  
( European Meeting of Statistic 2017, 2017.7.24-28, Helsinki, Finland )
79. 郭錕霖, Simulating conditionally specified models.  
( European Meeting of Statistic 2017, 2017.7.24-28, Helsinki, Finland )
80. 張志浩, Asymptotic theory for linear mixed-effects model selection.  
( European Meeting of Statistic 2017, 2017.7.24-28, Helsinki, Finland )
81. 許湘伶, Model-robustly  $D$ - and  $A$ -optimal designs for log-contrast models in mixture experiments.  
( European Meeting of Statistic 2017, 2017.7.24-28, Helsinki, Finland )
82. 俞淑惠, Higher moments modified VaR estimators and their applications in portfolio.  
( 2017 ICSA Applied Statistics Symposium, 2017.6.25-28, Chicago, USA )
83. 張志浩, Parameter Estimation for Linear Mixed-Effects Models.  
( 第二十六屆南區統計研討會, 2017.6.23-24, 國立臺北大學, 臺北 )
84. 黃士峰, Bayesian structure selection for vector autoregression models.  
( The 1st International Conference on Econometrics and Statistics (EcoSta 2017), 2017.6.15-17, Hong Kong )
85. 許湘伶, Model-robustly  $D$ - and  $A$ -optimal designs for log-contrast models in mixture experiments.  
(The 1st International Conference on Econometrics and Statistics (EcoSta 2017), 2017.6.15-17, Hong Kong)
86. 黃士峰, Multi-Asset Empirical Martingale Price Estimators for Financial Derivatives.  
( 2017 統計學門研究成果發表會, 2017.2.7-8, 國立中興大學, 台中 )
87. 俞淑惠, Higher moments modified VaR estimators and their applications in portfolio.  
( 2017 統計學門研究成果發表會, 2017.2.7-8, 國立中興大學, 台中 )
88. 張志浩, Model Selection for Linear models.  
( 2017 統計學門研究成果發表會, 2017.2.7-8, 國立中興大學, 台中 )
89. 許湘伶, Model-robustly optimal designs for log contrast models with mixture experiments.



- (2017 統計學門研究成果發表會, 2017.2.7-8, 國立中興大學, 台中)
90. 許湘伶, A joint selection of designs and models for optimal forecasting in possibly misspecified polynomial regressions.  
(The 10th ICSA international conference, 2016.12.19-22, 大陸上海)
91. 黃士峰, Fluctuation Reduction of Value-at-Risk Estimation and its Applications.  
(國立高雄大學金融管理學系, 2016.12.14, 國立高雄大學, 高雄)
92. 郭錕霖, 網絡分析在 105 學年度大學個人申請入學管道之資料上的應用.  
(中國統計學社 105 年年會暨學術研討會暨政治大學統計學系 50 週年學術研討會, 2016.12.9-10, 國立政治大學, 臺北)
93. 張志浩, Asymptotic Theory for Linear Mixed-Effects Model Selection.  
(中國統計學社 105 年年會暨學術研討會暨政治大學統計學系 50 週年學術研討會, 2016.12.9-10, 國立政治大學, 臺北)
94. 許湘伶, 晶圓臨界尺寸量測法之代表性檢定.  
(中國統計學社 105 年年會暨學術研討會暨政治大學統計學系 50 週年學術研討會, 2016.12.9-10, 國立政治大學, 臺北)
95. 盧韋傑, 郭錕霖, 一些不完全條件分佈模型之相容性檢驗.  
(中國統計學社 105 年年會暨學術研討會暨政治大學統計學系 50 週年學術研討會, 2016.12.9-10, 國立政治大學, 臺北)
96. 俞淑惠, Discuss on Autoregressive Spectral Averaging Estimator.  
(2016 總體經濟計量模型研討會, Macroeconometric Modelling Workshop, MMW 2016, 2016.12.1-2, 中央研究院, 臺北)
97. 俞淑惠, Order selection for predictions in highdimensional AR model: the case of I(d) processes.  
(International Symposium on Statistical Analysis for Large Complex Data, 2016.11.21-23, University of Tsukuba, Japan.)
98. 許湘伶, Active learning with subject and variable selection for logistic regression models.  
(2016 International Statistical Symposium CSA-KSS-JSS, 2016.11.4-5, Daejeon, Korea)
99. 黃士峰, A Linearization of Portfolio Optimization Problem with General Risk Measures under Multivariate Conditional Heteroscedastic Models, (University of Science and Technology of China, 2016.08.02, Hefei, China)
100. 黃士峰, A Linearization of Portfolio Optimization Problem with General Risk

Measures under Multivariate Conditional Heteroscedastic Models, (Hefei University of Technology, 2016.08.02, Hefei, China)

101. 黃士峰, Multi-Asset Empirical Martingale Price Estimators for Financial Derivatives.  
(第十屆海峽兩岸機率與統計研討會, 2016.8.11-13, 大陸成都)
102. 張志浩, Asymptotic Theory for Spatial Regression Model Selection.  
(第十屆海峽兩岸機率與統計研討會, 2016.8.11-13, 大陸成都)
103. 許湘伶, On model selection from a finite family of possibly misspecified models.  
(第十屆海峽兩岸機率與統計研討會, 2016.8.11-13, 大陸成都)
104. 郭錕霖, Pseudo-Gibbs distributions for incompatible conditional models.  
(World Congress in Probability and Statistics, 2016.7.11-15, 多倫多, 加拿大)
105. 張志浩, Asymptotic Theory of Conditional Generalized Information Criterion for Linear Mixed-Effects Model Selection.  
(World Congress in Probability and Statistics, 2016.7.11-15, 多倫多, 加拿大)
106. 黃士峰, A High-Dimensional Location-Dispersion Model with Applications to Root Cause Detection for Wafer Fabrication Processes.  
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