

For favour of posting

DEPARTMENT OF STATISTICS AND ACTUARIAL SCIENCE
THE UNIVERSITY OF HONG KONG

Seminar

Professor Jeff C.F. WU

Coca Cola Chair in Engineering Statistics
School of Industrial and Systems Engineering
Georgia Institute of Technology, U.S.A.

Member of the National Academy of Engineering

Member (Academician) of Academia Sinica

Winner of the COPSS Presidents Award in 1987

Winner of 1990 Wilcoxon Prize by Technometrics

1992 Brumbaugh Award by ASQ

Jack Youden Prize (1997 and 2004) by Technometrics

Honoree of the 2008 Quality and Productivity Research Conference

Shewhart Medal (2008) from ASQ

Pan Wenyuan Technology Award (2008)

1998 P.C. Mahalanobis Memorial Lecturer at the Indian Statistical Institutes

will give a talk

entitled

SOME RECENT ADVANCES IN DATA INTEGRATION, MODELING AND DESIGN STRATEGIES FOR COMPUTER EXPERIMENTS

Abstract

Standard practice in analyzing data from different types of experiments is to treat data from each type separately. By borrowing strength across multiple sources, an integrated analysis can produce better results. To this end, some Bayesian hierarchical Gaussian process models (BHGP) are proposed. The heterogeneity among different sources is accounted for by performing flexible location and scale adjustments. The Bayesian computations are aided by the use of Markov chain Monte Carlo and Sample Average Approximation algorithms. The proposed method is illustrated with some real examples. The modeling problem also leads to the construction of a novel class of Latin hypercube designs to accommodate experiments at two levels of accuracy. A report will also be made on the construction of Gaussian process models for both quantitative and qualitative factors and the associated issues of estimation.

on

Wednesday, December 23, 2009

2:30 p.m. – 3:30 p.m.

at

**Room 524, Meng Wah Complex
(behind the Chong Yuet Ming Amenities Centre)**

Visitors Please Note that the University has limited parking space. If you are driving please call the Department at 2859 2466 for parking arrangement.

All interested are welcome