

Curriculum Vitae

for

WAI KEUNG LI (PhD)

23rd April, 2021

Academic Position: Research Chair Professor of Data Science, EdUHK, since July 2019
Chair Professor (Chair of Statistics) HKU, 2000 – 2019
(joined HKU since 1983)

Mailing Address: Faculty of Liberal Arts and Social sciences
The Education University of Hong Kong
Lo Ping Road, Tai Po, New Territories, Hong Kong

Degrees: B.Sc. (First class with Distinction) in Mathematics,
York University, Canada (1975)
M.A. in Mathematics, York University, Canada (1976)
Ph.D. in Statistics, University of Western Ontario (1981)

Orcid Id: <http://orcid.org/0000-0001-9149-9289>

Honours and Achievements:

- (1) **Outstanding Research Supervisor Award**, *University of Hong Kong* (1999-2000)
- (2) **Outstanding Researcher Award**, *University of Hong Kong* (2001-2002)
- (3) **Croucher Foundation Senior Research Fellow**, *Croucher Foundation* (2003-2004)
- (4) **Elected Member**, *International Statistical Institute* (1991)
- (5) **Elected Fellow**, *American Statistical Association* (2003)
- (6) **Elected Fellow**, *Institute of Mathematical Statistics* (2006)
- (7) **Honorary Member**, *Hong Kong Statistical Society*, conferred March, 2009
- (8) **Long Service Award** for over 25 years of service, *University of Hong Kong*, conferred June, 2009
- (9) **Outstanding Service Award**, *International Chinese Statistical Association*, conferred August, 2009
- (10) HKU Scholars **as ranked in the world's top 1%** for **4 successive years** 2009-2012 by Thomson Reuters according to Essential Science Indicators
- (11) I was **greatly honoured** by the conference: *Frontiers of Time Series Analysis and Related Fields: An International Conference in Honour of Professor W.K. Li*, July 26-27, 2013, HKUST. **Three** current/retired academicians of **Academy Sinica** attended the event. <http://www.saasweb.hku.hk/conference/wkli60/>
- (12) **Nominated** for the **State Natural Science Award** 2016 (second class) by the HKSAR Government
- (13) **Conferred Emeritus Professor** by the University of Hong Kong, May, 2020.
- (14) **Conferred Distinguished Author** by the *Journal of Time Series Analysis*, June, 2020.

I have published/accepted 171 refereed journal articles, **28** of these appeared in the **top 4** journals of Statistics, **3** in the **top 3** journals of Actuarial Science, **3** in the **top 2** journals of econometrics. I also published a single authored monograph under Chapman & Hall. All reviews by top statistical journals are favourable. (Top 4 in Stat: *Annals of Stat.*; *J. Royal Statist. Soc. B*; *J. Amer. Statist. Assoc.*; *Biometrika*. Top 3 in Actuarial Sci: *Insurance: math & econ.*; *Astin Bulletin*; *Scand. Actuarial Journal*. Top 3 in Econometrics: *Econometrica*; *Journal*

of *Econometrics; Econometric theory*.) I was ranked at least at the **75th** percentile of the Math-Stat Cost Centre in the mock RAE conducted in 2017.

The **following papers** of mine have been listed as **HKU's most cited** (within first 50) in **Scopus** (26th Feb., 2018) under one of the categories of Mathematics, Decision Science or Economics & Finance.

- (1) Recent Theoretical Results for Time Series Models with GARCH Errors. (2002, *J. Econ. Survey*, rank 28/Economics)
- (2) On Mixture Autoregressive Models. (2000, *J. Roy. Statist. Soc. B*, rank 45/Math)
- (3) Stochastic Volatility Model with Markov Switching. (1998, *J. Bus. & Econ. Stat.*, rank 48/Economics)
- (4) On Fractionally Integrated Autoregressive Moving-Average Time Series Models with Conditional Heteroscedasticity. (1997, *J. Amer. Statist. Assoc.*, rank 39/Decision)
- (5) On a Double Threshold Autoregressive Heteroscedastic Time Series Model. (1996, *J. Appl. Econometrics*, rank 26/Economics)
- (6) On the Squared Residual Autocorrelations in Non-Linear Time Series with Conditional Heteroskedasticity. (1994, *J. Time Series Analysis*, rank 47/Decision)
- (7) Diagnostic Checking ARMA Time Series Models Using Squared-Residual Autocorrelations (1983, *J. Time Series Analysis*, rank 5/Math)

Total citations in the Web of Science about **3600 with h-index = 30** as on 22nd February, 2018; Google **h-index = 42** (March, 2021) and Scopus **h-index = 32** (July, 2020).

Departmental achievements during 2011-2017:

- (1) The **QS** world ranking by subject for **HKU Statistics** rose from 26th in 2011 to 23rd in 2016, and then to **20th** in 2017. This puts HKU Statistics **third** in Asia and **top** in Hong Kong and China.
- (2) HKU is ranked **No. 1 in Asia and No. 10 worldwide** in a publication of the official journal of the Society of Actuaries, *North American Actuarial Journal* (2013 Vol. 17, 3-12), in terms of publication pages in the actuarial journals included in the study over a 30-year period from 1982 to 2011.
- (3) Designated as a **Center of Actuarial Excellence** by the Society of Actuaries since 15 December 2011 (renewed December 2016). The designation is awarded for a period of five years to schools which demonstrate excellence in actuarial science through meeting strict criteria in quality of curriculum, number and quality of graduates, qualified faculty, strong ties to business, and beneficial research and scholarship.
- (4) Celebrated successfully its **50th Anniversary** in 2017 with a series of seminars, public lectures, an HKU-NUS-Stanford Conference on March 10-11, 2017 followed by a banquet at City Hall on the evening of March 11. About 400 alumni, guests, patrons, students, colleagues and a delegation from NUS attended the banquet. The Department also secured a donation of over HKD 600, 000 in the process.
- (5) Launches successfully the science major in **Decision Analytics** in 2015-2016 and the **Master of Data Science** in 2018-2019 (approved by Senate in November 2017). Both are attempts to meet the Big Data challenge. I served as the Founding Director of the latter. The former triggered the National University of Singapore to launch a similar major. The latter was selected to be the top 10 Master's degree program in AI and Data Science by Forbes for 2021 in July 2020.

<https://www.forbes.com/sites/bernardmarr/2020/07/20/the-10-best-ai-and-data-science-masters-courses-for-2021/?sh=1327ba3149a3>

- (6) Received highly favourable comments in the 2017 Review of the Department conducted by Professors B. Silverman and J. Keating, both of whom FRS. One of their conclusions is that “the data are consistent with the [Department’s] claim to be the **best in HK** and in the **top 30-40** Departments **internationally**. Also the department as a whole is clearly on an upward trajectory.”

Professional Membership:

Member (Elected Fellow), American Statistical Association
Life Member, International Chinese Statistical Association
Life (later Honorary) Member, Hong Kong Statistical Society
Fellow, Royal Statistical Society (by election)
Member, Bernoulli Society for Mathematical Statistics and Probability
Member, International Statistical Institute (by election)
Member (Elected Fellow), Institute of Mathematical Statistics

Employment Experience:

Dean, Faculty of Liberal Arts and Social Sciences, Education University of Hong Kong, since July, 2019.
Research Chair Professor of Data Science, Education University of Hong Kong, since July, 2019.
Chair Professor (Chair of Statistics), Department of Statistics & Actuarial Science, University of Hong Kong, Hong Kong, July 2000 – June 2019.
Head, Department of Statistics and Actuarial Science, University of Hong Kong, Hong Kong, January 1997 – December, 1999, January 2006 – December, 2008; September, 2011 – August, 2017.
Director, Big Data Research Cluster, HKU Faculty of Science, from 1st September, 2016 to 30th June, 2019.
Associate Dean, Faculty of Social Science, 10 January 2002 – March 16, 2003.
Acting Head, Department of Statistics, University of Hong Kong, Hong Kong, 1st September 1996 – 31st December, 1996.
Professor (Reader), Department of Statistics & Actuarial Science, University of Hong Kong, Hong Kong, July 1995 – June 2000.
Senior Lecturer, Department of Statistics, University of Hong Kong, Hong Kong, 1st January, 1991 – June, 1995.
Lecturer, Department of Statistics, University of Hong Kong, Hong Kong, September 1983 – December 1990, (tenured since 1985).
Lecturer, Department of Economics and Statistics, National University of Singapore, Republic of Singapore, September 1981 – August 1983.

Research Interests

Time Series Analysis
Econometrics
Financial and Risk Management Applications
Environmetrics
Stochastic Processes with applications to Hydrology and Climatology
Sampling Theory

Refereed Journal Papers:

(Citations from ISI Web of Knowledge as on 22nd, Feb., 2018 in square brackets)

- (1) G. WANG, W.K. LI and K. ZHU (2021) New HSIC-Based Tests for Independence between Two Stationary Multivariate Time Series. *Statistica Sinica*, **31**, 269 – 300.
- (2) K.K.F. LAW, W.K. LI and Philip L.H. YU (2021) An Alternative Nonparametric Tail Risk Measure. *Quantitative Finance*, **21(4)**, 685 - 695.
- (3) K. SHEN, J.F. YAO, W.K. LI (2020) Forecasting High-Dimensional Realized Volatility Matrices Using A Factor Model. *Quantitative Finance*, **20**, 1879 – 1887.
- (4) J. ZHOU, F. JIANG, K. ZHU and W.K. LI (2020) Time Series Models for Realized Covariance Matrices Based on the Matrix-F Distribution. *Statistica Sinica*, accepted.
- (5) W. K. W. SETO, W. H. K. CHIU, P. L. H. YU, W. CAO, H. M. CHENG, E. M. F. WONG., J. WU, G. C. S. LUI, X. SHEN, L. Y. MAK, W. K. LI AND R. M. F. YUEN (2020). An end-to-end artificial intelligence model accurately diagnosing hepatocellular carcinoma on computed tomography. *United European Gastroenterology Journal*, **8(8 suppl)**, 48-49.
- (6) W. SETO, K. CHIU, P. L. H. YU, W. CAO, H. M. CHENG, G. LUI, E. M. F. WONG, J. WU, L. Y. MAK, X. P. SHEN, W. K. LI AND M. F. YUEN (2020). High diagnostic performance of a deep learning artificial intelligence model in accurately diagnosing hepatocellular carcinoma on computed tomography. *Hepatology*, **72 (1 Suppl)**, 84-85.
- (7) S. GUO, W. K. CHING, W.K. LI, T. K. SIU, Z. ZHANG (2020) Fuzzy Hidden Markov Switching Portfolio Selection with Capital Gain Tax. *Expert Systems with Applications*, **149**, 113304.
- (8) K.K.F. LAW, W.K. LI and Philip L.H. YU (2020) Evaluation Methods for Portfolio Management. *Applied Stochastic Models in Business and Industry*, **36(5)**, 857 – 876.
- (9) J. XU, W.K. LI and Z. YING (2020) Variable Screening for Survival Data in the Presence of Heterogeneous Censoring. *Scandinavian Journal of Statistics*, 2020, **47(4)**, 1171-1191
- (10) G. WANG, K. ZHU, G. LI and W.K. LI (2020) Hybrid Quantile Estimation for Asymmetric Power GARCH Models. *Journal of Econometrics*, in press.
- (11) Q. XIA, Z. ZHANG and W.K. LI (2020) A Portmanteau Test for Smooth Transition Autoregressive Models. *Journal of Time Series Analysis*, **41**, 722-730.
- (12) Y. CUI, F. ZHU, and W.K. LI (2020) Modeling RCOV Matrices with a Generalized Threshold Conditional Autoregressive Wishart Model. *Statistics and Its Interface*, **13**, 77-89.

- (13) K. LAW, W.K. LI and P. YU (2020) An Empirical Evaluation of Large Dynamic Covariance Models in Portfolio Value-at-Risk Estimation. *Journal of Risk Model Validation*, **14**(2), 21-39..
- (14) D. WANG and W.K. LI (2020) Unit Root Testing on Buffered Autoregressive Model. *Statistica Sinica*, **30**, 977-1003.
- (15) D. LI, M.R. ZENG, W.K. LI and G. LI (2020) Conditional Quantile Estimation for Hysteretic Autoregressive Models. *Statistica Sinica*, **30**, 809 – 827.
- (16) Z. ZHANG and W.K. LI (2019) An Experiment on Autoregressive and Threshold Autoregressive Models with Non-Gaussian Error with Application to Realized Volatility. *Economies*, **7**(58).
- (17) S. GUO, X. LI, W.K. CHING, R. DAN, W.K. LI, and Z. ZHANG (2018) GPS Trajectory Data Segmentation Based on Probabilistic Logic, *International Journal of Approximate Reasoning*, **103**, 227-247.
- (18) Y. ZHENG, W.K. LI and G. LI (2018) A Robust Goodness-of-Fit Test for Generalized Autoregressive Conditional Heteroscedastic model. *Biometrika*, **105**, 73-89.
- (19) K. SHEN, W.K. LI and J.F. YAO (2018) On a spiked model for large volatility matrix estimation from noisy high-frequency data. *Computational Statistics and Data Analysis*, **131**. 207-221.
- (20) K. P. WAT, K.C. YUEN, W.K. LI, X. WU (2018) On the Compound Binomial Risk Model with Delayed Claims and Randomized Dividends. *Risks*, **6**(1).
- (21) K.F. LAW, W.K. LI and P.L.H. YU (2018). A Single-Stage Approach for Cointegration-based Pairs Trading. *Financial Research Letters*, **26**, 177-184.
- (22) K. SHEN, J.F. YAO and W.K. LI (2018). On the Surprising Explanatory Power of Higher Realized Moments in Practice. *Statistics and Its Interface*, **11**, 153-168.
- (23) R.H.L. IP and W.K. LI (2017). A Class of Valid Matérn Cross-covariance Functions for Multivariate Spatio-temporal Random Fields. *Statistics and Probability Letters*, **130**, 115-119.
- (24) P.L.H. YU, W.K. LI and F.C. NG (2017). The Generalized Conditional Autoregressive Wishart Model for Multivariate Realized Volatility. *Journal of Business and Economic Statistics*, **35**, 513- 527.
- (25) K. ZHU, W.K. LI and P.L.H. YU (2017). Buffered Autoregressive Models with Conditional Heteroscedasticity: An Application to Exchange Rates. *Journal of Business and Economic Statistics*, **35**, 528-542. [2]
- (26) R. IP and W.K. LI (2017). On Some Matern Covariance Functions for Spatio-Temporal Random Fields. *Statistica Sinica*, **27**, 805-822. [1]
- (27) G. LI, Q. ZHU, Z. LIU and W.K. LI (2017). On Mixture Double Autoregressive Time Series Models. *Journal of Business and Economic Statistics*, **35**, 306-317. [1]
- (28) R. IP and W.K. LI (2016). Matern Cross-covariance Functions for Bivariate Spatio-Temporal Random Fields. *Spatial Statistics*, **17**, 22-37. [1]
- (29) K. WU and W.K. LI (2016). On a Dispersion Model with Pearson Residual Responses. *Computational Statistics and Data Analysis*, **103**, 17-27. [1]

- (30) P.H. LO, W.K. LI, P.L.H. YU and G. LI (2016). On Buffered Threshold GARCH Models. *Statistica Sinica*, **26**, 1555-1567.
- (31) P.F.C. NG, W.K. LI, P. L. H. YU (2016). Diagnostic Checking of the Vector Multiplicative Error Model. *Computational Statistics and data Analysis*, **94**, 86-97.
- (32) R.H.L. IP and W.L. LI (2015). Time Varying Spatio-Temporal Covariance Models. *Spatial Statistics*, **14**, 269-285. [2]
- (33) M. LI, W.K. LI and G. LI (2015). A New Hyperbolic GARCH Model. *Journal of Econometrics*, **189**, 428-436. [6]
- (34) G. LI, B. GUAN, W.K. LI and P.L.H. YU (2015). Hysteretic Autoregressive Time Series Models. *Biometrika*, **102**, 717-723. [8]
- (35) K. ZHU and W.K. LI (2015). A New Pearson-Type QMLE for Conditionally Heteroskedastic Models. *Journal of Business and Economic Statistics*, **33**, 552-565. [5]
- (36) K. ZHU and W.K. LI (2015). A Bootstrapped Spectral Test for Adequacy in Weak ARMA Models. *Journal of Econometrics*, **187**, 113-130. [4]
- (37) K.Y.K. WU and W.K. LI (2015). Double Generalized Threshold Models with Constraint on the Dispersion by the Mean. *Computational Statistics and Data Analysis*, **82**, 59-73. [1]
- (38) T.S.T. WONG and W.K. LI (2015). Extreme Values Identification in Regression Using a Peaks-Over-Threshold Approach. *Journal of Applied Statistics*, **42**, 566-576. [1]
- (39) C. WANG, H. LIU, J.F. YAO, R.A. DAVIS and W.K. LI (2014). Self-Excited Threshold Poisson Autoregression. *Journal of the American Statistical Association*, **109**, 777-787. [11]
- (40) K. ZHU, P.L.H. YU and W.K. LI (2014). Testing for the Buffered Autoregressive Processes. *Statistica Sinica*, **24**, 971-984. [5]
- (41) H.K. LIM, W.K. LI and P.L.H. YU (2014). Zero-Inflated Poisson Regression Mixture Model. *Computational Statistics and Data Analysis*, **71**, 151-158. [10]
- (42) T.S.T. WONG and W.K. LI (2014). Test for Homogeneity in Gamma Mixture Models Using Likelihood Ratio. *Computational Statistics and Data Analysis*, **70**, 127-137. [4]
- (43) P.L.H. YU, W.K. LI and F.C. NG (2014). Formulating Hypothetical Scenarios in Correlation Stress Testing via a Bayesian Framework. *North American Journal of Economics and Finance*, **27**, 17-33. [1]
- (44) G. LUI, W.K. LI, A. BJORGESAETER and K. LEUNG (2014). Deriving Field- Based Sediment Quality Guidelines from the Relationship between Species Density and Contaminant Level Using a Novel Nonparametric Bayesian Approach. *Environmental Science and Pollution Research*, **21**, 177-192. [1]
- (45) F.C. NG, W.K. LI and P.L.H. YU (2013). A Black-Litterman Approach to Correlation Stress testing. *Quantitative Finance*, **14**, 1643-1649. [1]
<http://dx.doi.org/10.1080/14697688.2013.843022>
- (46) M. LI, W.K. LI and G. LI (2013). On Mixture Memory GARCH Models. *Journal of Time Series Analysis*, **34**, 606-624. (Lead article of the issue) [7]

- (47) R.H.L. IP, W.K. LI and K.M.Y. LEUNG (2013). Seemingly Unrelated Intervention Time Series Models for Effectiveness Evaluation of Large Scale Environmental Remediation. *Marine Pollution Bulletin*, **74**, 56-65. [2]
- (48) D. LI, S. LING and W.K. LI (2013). Asymptotic Theory on the Least Squares Estimation of Threshold Moving-Average Models. *Econometric Theory*, **29**, 482-516. [12]
- (49) P. XU, A.W. JAYAWARDENA and W.K. LI (2013). Model Selection for RBF Network via Generalized Degree of freedom. *Neurocomputing*, **99**, 163-171. [4]
- (50) D. LEE, W.K. LI and T.S.T. WONG (2012). Modeling Insurance Claims via a Mixture Exponential Model Combined with Peaks-Over-Threshold Approach. *Insurance: Mathematics and Economics* **51**, 538-550. [7]
- (51) W. KWAN, W.K. LI and G. LI (2012). On the Estimation and Diagnostics Checking of the ARFIMA-HYGARCH Model. *Computational Statistics and Data Analysis*, **56**, 3632-3644. [5]
- (52) P. XU, W.K. LI and A.W. JAYAWARDENA (2012). Noise Level Estimation for a Chaotic Time Series. *International Journal of Bifurcation and Chaos* **22**, 1250052 [18 pages]. [1]
- (53) M. LI, G. LI and W.K. LI (2011). Score Tests for Hyperbolic GARCH Models. *Journal of Business and Economic Statistics*, **29**, 579-586. [2]
- (54) C. WANG and W.K. LI (2011). On the Autopersistence Functions and the Autopersistence Graphs of Binary Autoregressive Time Series. *Journal of Time Series Analysis*, **32**, 639-646. [8]
- (55) W. KWAN, W.K. LI and G. LI (2011). On the Threshold Hyperbolic GARCH Models. *Statistics and Its Interface*, **4**, 159-166. [1]
- (56) D. LI, W.K. LI and S. LING (2011). On the Least Squares Estimation of Threshold Autoregressive and Moving-Average Models. *Statistics and Its Interface*, **4**, 183-196. [3]
- (57) D.S.K. KARUNASINGHA, A.W. JAYAWARDENA and W.K. LI (2011). Evolutionary Product Unit Based Neural Networks for Hydrological Time Series Analysis. *Journal of Hydroinformatics*, **13**, 825-841. [4]
- (58) X. CHENG, W.K. LI, P.L.H. YU, X. ZHOU, C. WANG and P.H. LO (2011). Modeling Threshold Conditional Heteroscedasticity with Regime-Dependent Skewness and Kurtosis. *Computational Statistics and Data Analysis*, **55**, 2590-2604. [4]
- (59) J. FRANKE, J.P. STOCKIS, J. TAJUIDJE-KAMGAING and W.K. LI (2011). Mixtures of Nonparametric Autoregressions. *Journal of Nonparametric Statistics*, **23**, 287-303. [6]
- (60) G. LI and W.K. LI (2011). Testing for Linear Time Series Models Against Its Threshold Extension. *Biometrika*, **98**, 243-250. [12]
- (61) X. CHENG, P.L.H. YU and W.K. LI (2011). Basket Trading under Co-Integration with the Logistic Mixture Autoregressive Model. *Quantitative Finance*, **11**, 1407-1419. [3]
- (62) W. JAYAWARDENA, P. XU, and W.K. LI (2010). Modified Correlational Entropy Estimation for a Noisy Chaotic Time Series. *Chaos*, **20**, 023104, doi:10.1063/1.3382013(11pages). Top 20 most downloaded article in *Chaos*, June 2010.

(http://chaos.aip.org/features/most_downloaded?month=6&year=2010) [11]

- (63) P.L.H. YU, W.K. LI and S. JIN (2010). On Some Models for Value at Risk. *Econometric Reviews*, **29**, 622-641. [8]
- (64) T.S.T. WONG and W.K. LI (2010). A Threshold Approach for Peak-Over-Threshold Modeling with Maximum Product of Spacings. *Statistica Sinica*, **20**, 1257-1272. [6]
- (65) C.K. KWAN, W.K. LI and K. NG (2010). A Multivariate Threshold GARCH Model with Time Varying Correlations. *Econometric Reviews*, **29**, 20-38. [6]
- (66) W.K. CHING, K.T.K. SIU, L. LI, H. JIANG, T. LI and W.K. LI (2009). An Improved Parsimonious Multivariate Markov Chain Model for Credit Risk. *Journal of Credit Risk*, **5**, 1-25. [4]
- (67) W.K. CHING, K.T.K. SIU, L. LI, T. LI and W. K. LI (2009). Modelling Default Data via an Interactive Hidden Markov Model. *Computational Economics*, **34**, 1-9. [5]
- (68) A.W. JAYAWARDENA, P. XU, and W.K. LI (2009). Rainfall Data Simulation by Hidden Markov Model and Discrete Wavelet Transformation. *Stochastic Environmental Research and Risk Assessment*, **23**, 863-77. [6]
- (69) G. LI and W.K. LI (2009). Least Absolute Deviation Estimation for Unit Root Processes with GARCH Errors. *Econometric Theory*, **25**, 1208-1227. [3]
- (70) S.S.M. KWOK, W.K. LI and P.L.H. YU (2009). The Autoregressive Duration Marked Duration Model: Statistical Inference to Market Microstructure. *Journal of Data Science*, **7**, 189-201.
- (71) X. CHENG, P.L.H. YU and W.K. LI (2009). On a Dynamic Mixture GARCH Model. *Journal of Forecasting*, **28**, 247-265. [8]
- (72) H.C. WU, P.L.H. YU and W.K. LI (2009). A Smoothed Bootstrap Test for Independence Based on Mutual Information. *Computational Statistics and Data Analysis*, **53**, 2524-2536. [7]
- (73) S.S.M. KWOK and W.K. LI (2009). A Note on Diagnostic Checking of the Double Autoregressive Model. *Journal of Statistical Computation and Simulation*, **79**, 705-715. [1]
- (74) S.S.M. Kwok and W.K. LI (2008). On Diagnostic Checking of the Autoregressive Conditional Intensity Model. *The Canadian Journal of Statistics*, **36**, 561-576,
- (75) G. LI and W.K. LI (2008). Least Absolute Deviation Estimation for Fractionally Integrated Autoregressive Moving Average Time Series Model with Conditional Heteroscedasticity. *Biometrika*, **95**, 399-414. [19]
- (76) G. LI and W.K. LI (2008). Testing for Threshold Moving Average with Conditional Heteroscedasticity. *Statistica Sinica*, **18**, 647-665. [17]
- (77) A.W. JAYAWARDENA, P. XU and W.K. LI (2008). A Method of Estimating the Noise Level in a Chaotic Time Series. *Chaos*, **18**, 023115(11pages). [17]
- (78) P.W. FONG, W.K. LI, C.W. YAU and C.S. WONG (2007). On a Mixture Vector Autoregressive Model. *The Canadian Journal of Statistics*, **35**, 135-150. [18]
- (79) B. SIVAKUMAR, A.W. JAYAWARDENA and W.K. LI (2007). Hydrologic Complexity and Classification: A Simple Data Reconstruction Approach. *Hydrological Processes*, **21**, 2713-2728. [19]

- (80) Y. XIA, W.K. LI and H. TONG (2007). Threshold Variable Selection Using Nonparametric Methods. *Statistica Sinica*, **17**, 265-287. [4]
- (81) Z. ZHANG, K.C. YUEN and W.K. LI (2007). A Time-Series Risk Model with Constant Interest for Dependent Classes of Business. *Insurance: Mathematics and Economics*, **41**, 32-40. [3]
- (82) W.K. CHING, K.T.K. SIU, S.L. FUNG, K.P. NG and W.K. LI (2007). Interactive Hidden Markov Models and Their Applications. *IMA Journal of Management Mathematics*, **18**, 85-97. [5]
- (83) K.C. YUEN, G. WANG and W.K. LI (2007). The Gerber-Shiu Expected Discounted Penalty Function for Risk Processes with Interest and a Constant Dividend Barrier. *Insurance: Mathematics and Economics*, **40**, 104-112. [31]
- (84) G.C.S. LUI, W.K. LI, K.M.Y. LEUNG, J.H.W. LEE, A.W. JAYAWARDENA (2007). Modelling Algal Blooms Using Vector Autoregressive Model with Exogenous Variables and Long Memory Filter. *Ecological Modelling*, **200**, 130-138. [15]
- (85) S. JIN and W.K. LI (2006). Modelling Panel Time Series with Mixture Autoregressive Model. *Journal of Data Science*, **4**, 425-446.
- (86) P.W. FONG, W.K. LI and H.Z. AN (2006). A Simple Multivariate ARCH Model Specified by Random Coefficients. *Computational Statistics and Data Analysis*, **51**, 1779-1802. [6]
- (87) S. JIN and W.K. LI (2006). Modelling Contemporaneously Correlated Panel Data with Partial Linear Regression. *International Journal of Statistics and Systems*, **2**, 133-153.
- (88) E.H.C. WU, P.L.H. YU and W.K. LI (2006). Value at Risk Estimation Using Independent Component Analysis-Generalized Autoregressive Conditional Heteroscedasticity (ICA-GARCH) Models. *International Journal of Neural Systems*, **16(5)**, 371-382. [8]
- (89) L.M. WAN, K.C. YUEN and W.K. LI (2006). Analysis of an Insurance Model with Thinning Dependence and Common Shock. *Journal of Actuarial Practice*, **13**, 147-164.
- (90) A.W. JAYAWARDENA, P.C. XU, F.L. TSANG and W.K. LI (2006). A New Method for Determining the Structure of a Radial Basis Function Network for Prediction of Non-Linear Hydrological Time Series. *Hydrological Sciences Journal*, **51**, 21-44. [24]
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Invited Contributions (Discussions; Encyclopaedia; Refereed Book Chapters)

- (1) P.L.H. Yu and W.K.LI (2021) Project-based learning via Competition for Data Science Students. *Harvard Data Science Review*, **3.1**, 1 – 4.
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- (2) W.K. LI (2016). Ian McLeod's Contribution to Time Series Analysis – a tribute in “*Advances in Time Series Methods and Applications: the A. Ian McLeod Festschrift*”, pp1-16, Editors: W.K. Li, David Stanford and Hao Yu, Fields Institute Communication Series; Springer-New York.
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- (1) W.K. LI (2011). Book review on “Introductory Time Series with R”, by Cowpertwaite and Metcalfe. *Biometrics*, **67**, 329.
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- (16) K. LAM and W.K. LI (1986). An Interview with Professor Peter Lumb. *Hong Kong Statistical Society Newsletter*, **9**, 2-5.

Editorial Boards/Editorship:

- (1) Editorial Board: Risk and Decision Analysis, 2017 – present.
- (2) Co-editor: Advances in Time Series Methods and Applications: The A. Ian McLeod Festschrift. Fields Institute Communication Series, volume 78; 2016 Springer-New York.
- (3) Associate Editor, Journal of Business and Economic Statistics, July 1, 2012 – June 30, 2015.
- (4) Guest Co-Editor: Nonlinear Time Series: Threshold Modelling and Beyond, Special Issue of the journal, Statistics and Its Interface, June 2011, International Press of Boston.
- (5) Editorial Advisory Board Member, Journal of Applied Statistics, UK (since August 2008).

- (6) Guest Co-Editor: Threshold Models and New Developments in Time Series, special theme in *Statistica Sinica* 17(1), January, 2007.
- (7) Associate Editor, *Applied Stochastic Models in Business and Industry*. (International Statistical Institute (since 2003).
- (8) Co-editor, Monograph: *Statistics and Finance: An Interface* (2000) published by the Imperial College Press.
- (9) Associate Editor, *Statistica Sinica*, Academia Sinica (1999-2014).
- (10) Associate Editor, *Communications in Statistics: Theory and Methods*. (1999-2003).
- (11) Associate Editor, *Communications in Statistics: Simulation and Computation*. (1999-2003).

HKRGC GRF and University Grants:

- (1) Hong Kong Research Grants Council GRF 17304417, “Statistical inferences for possibly nonstationary and nonlinear time series models with a hysteretic (buffered) structure”, HKD708,430. 2017-2020 (Principal Investigator).
- (2) Hong Kong Research Grants Council GRF 17303315, “On the Generalized Conditional Wishart Process and Its Extensions”, HKD631,972. 2015-2018 (Principal Investigator).
- (3) CRF grant (2012-2013), “Ecology and biodiversity of benthic marine ecosystems before and after the trawling ban in Hong Kong coastal waters”. (Co-I) Amount awarded HKD7.3 million. (PI: Prof Kenneth Leung, School of Biological Sciences).
- (4) Hong Kong Research Grants Council GRF Grant HKU703711P, “The Buffer Process; A New Type of Threshold Models”, HKD877,000. 2012-2014 (on-cost included). (Principal Investigator). Selected as one of the two HKU presentations at the RGC on-site visit on March 6, 2017.
- (5) Extension of the Area of Excellence (AOE) project Marine Environmental Research and Innovative Technology (2009-2011, \$23.58m) (Co-investigator, originally led by HKCityU, now by Professor Rudolf Wu, HKU).
- (6) HKU Grid Point for Systems Research and Applications in Multiple Disciplines, UGC Special Equipment Grant (SEG) 2009, \$10,000,000 (Co-investigator).
- (7) Sustainable Water (Sustainable Environment Strategic Research Theme, Faculty of Science, HKU, 2009), \$600,000 from Faculty of Science (Co-Investigator).
- (8) HKRGC GRF grant HKU708908P, “Statistical Inference for the Hyperbolic Generalized Conditional Autoregressive Heteroscedastic (HYGARCH) model and Extensions”, \$579,610. 2009-2011 (Principal Investigator).
- (9) HKRGC GRF grant HKU703606P, “Statistical Inference for Time Series with Threshold Moving Average Structure”, \$557,690. 2007-2009 (Principal investigator).
- (10) HKRGC GRF grant HKU703104P, “Least Absolute Deviations Estimation and Inference for Time Series with Conditional Heteroscedastic Errors”, \$318,000. 2005-2007 (Principal investigator) – Completed.
- (11) Area of Excellence (AOE) project Marine Environmental Research and Innovative Technology (2004-2009), (Co-investigator), average yearly funding about \$125,000.
- (12) Competitive grant under the Germany/Hong Kong joint research scheme 2000-2001, sponsored by the RGC and the Deutscher Akademischer Austauschdienst (DAAD). (Principal investigator on the Hong Kong side).
- (13) HKRGC GRF grant HKU 7028/00p, “Common Nonlinear Dynamics in a Panel of Time

series”, HK\$287,817 (Principal investigator) – Completed.

- (14) HKRGC HKU7149/98H, “An Approach to Nonlinear and Nonstationary Time Series Modelling”, \$642,000. 1998-2002. (Principal investigator) – Completed.
- (15) HKRGC Non-Linear Multiple Time Series Analysis with Application, \$333,000. 1995-1998. (Principal investigator) - Completed.
- (16) HKRGC Investment Risk Related Problems in Actuarial Science, \$475,000. 1998-2000 (Co-investigator).
- (17) HKRGC Analysis & Prediction of Chaotic Dynamics with Special Reference to Hydro-meteorological Time Series, \$452,000. 1997-2000. (Co-investigator) – Completed.
- (18) Evaluation of Telephone Surveys in Hong Kong (Co-investigator, CRCG c. 1989).
- (19) Short Term Forecasting of Tide Heights in Hong Kong (Co-investigator, CRCG c. 1989).

Conference Organiser/Invited Conference Participation and Seminars:

- (1) Invited Seminar Speaker (via Zoom), University of Electronic Science and Technology of China and Statistics Centre of the Institute of Big Data of Guizhou, January 25, 2021.
- (2) Keynote speaker, 2019 Symposium on Modern Statistics, Xiamen University, Dec14 – 16, 2019.
- (3) Invited speaker, International Statistical Conference in Memory of Professor Sik-Yum Lee, CUHK, Dec17-18, 2019.
- (4) Invited poster presentation and session chair, 2019 NBER-NSF Time Series Conference, CUHK, August 14 – 15, 2019.
- (5) Invited speaker, Advances in Finite Mixtures and Other Non-Regular Models, Guilin, China, August 12 -16, 2018.
- (6) Invited speaker, 2018 ICSA China Conference with Focus on Data Science, Qingdao, China, July 2 - 5, 2018.
- (7) Invited speaker and session organizer, EcoSta 2018 (2ND International Conference on Econometrics and Statistics), City University of Hong Kong, June 19 - 21, 2018.
- (8) Invited speaker, Complex Time Series Modelling and Forecasting, Tsinghua Sanya International Mathematics Forum, January 8-12, 2018.
- (9) Invited speaker, International Statistical Forum of “The Future of Big Data and Statistical Science”, Shanxi University of Finance and Economics, December 16 -17, 2017.
- (10) Invited speaker: Tsinghua University, Chinese Academy of Sciences, Renmin University and Capital University of Economics and Business, Beijing, China, October 23 - 28, 2017.
- (11) Invited speaker: University of Electronic Science and Technology of China, Chengdu, China, October 12, 2017.
- (12) Invited speaker, Workshop on Levy Processes and Time series: In Honour of Peter Brockwell and Ross Muller, University of Ulm, Germany, September 11-15, 2017.
- (13) Plenary Speaker. Seventh Singapore Conference on Statistical Science, NUS, March 1, 2017.
- (14) Organizer and speaker, HKU-NUS-STANFORD Conference in Statistical Science and Decision Analytics, HKU, March 10 -11, 2017.

- (15) Invited speaker, Institute of Mathematical Statistics-China 2017, Nanning, China, June 28 – July 2, 2017).
- (16) Invited speaker, First International Conference on Econometrics and Statistics, HKUST, June 15-17, 2017.
- (17) Invited speaker, Global Statistical Collaboration: Opportunities, Challenges and Future: The 10th International Chinese Statistical Association International Conference, Shanghai, China, December 19-22, 2016.
- (18) Invited speaker, Peter Hall: HKU and Time series, Special Memorial Session of Peter Hall (FRS): The 10th Chinese International Statistics Association International Conference, Shanghai, China, December 19-22, 2016.
- (19) Distinguished speaker and organizer, The 10th Cross-strait Conference on Statistics and Probability, Chengdu, China, August 11-13, 2016.
- (20) Invited speaker, The Sixth IMS-FIPS Workshop (IMS = Institute of Mathematical Statistics; FIPS = Finance, Insurance, Probability and Statistics), Univ. of Alberta, Canada, July 7-9, 2016.
- (21) Invited speaker, Guangzhou 2016 Symposium on Financial Engineering and Risk Management (FERM), Sun Yat-Sen University, China, June 12-13, 2016.
- (22) Member, Scientific Program Committee, The 4th Institute of Mathematical Statistics, Asia Pacific Rim Meeting, CUHK, June 27-30, 2016.
- (23) Invited Senior Speaker, Non-likelihood Based Statistical Modelling Workshop, University of Warwick, UK, 7-9 September, 2015.
- (24) Invited Speaker, The 5th IMS-China International Conference on Statistics and Probability, Kunming, China, June 30-July 4, 2015.
- (25) Invited Speaker, The 10th International Conference on “Frontiers of Statistics”; The 10th Anniversary on the Establishment of Center for Statistical Research. Peking University, June 24-26, 2015.
- (26) Invited speaker, Harbin Institute of Technology Shenzhen Graduate School, June 10, 2015.
- (27) Invited speaker, Advances in the Interplay between Statistics and Finance – in Honour of Professor Kin Lam, HKU, May 30, 2015.
- (28) Co-Organizer: Random Matrices and Their Applications Workshop, University of Hong Kong, January 6-9, 2015.
- (29) Invited Speaker, Nonlinear Time Series Analysis: Thresholding and Beyond, London School of Economics and Political Science, Sept., 19-20, 2014.
- (30) Invited Speaker, Institute of Mathematical Statistics - Asia Pacific Rim Meeting (IMS-APRM) 2014, National Taiwan University, June 30 – July 4, 2014.
- (31) Plenary Speaker, Fourth Singapore Conference on Statistical Science, National University of Singapore, Feb 6-7, 2014.
- (32) Invited Speaker, 9th International Conference of the International Chinese Statistical Association, HKBU, December, 20-23, 2013.
- (33) Invited Speaker, Frontiers of Statistics and Forecasting, Academia Sinica, Taipei, Dec., 17 -18, 2013.
- (34) Chairman, Local Organising Committee, Young Statistician Meeting YSI2013, August 23-24, 2013, HKU, a satellite event of the 59th World Statistics Congress (The biennial

flagship conference of the International Statistical Institute).

- (35) Co-organiser of the International Statistical Institute-HKU short course, August 22-25 2013, HKU, a satellite event of the 59th World Statistics Congress.
- (36) Organiser and Chair, Session: History II: Pierre Remond de Montmort, Thomas Bayes and Probability in China (IPS036), 59th World Statistics Congress, August 25-30, 2013, Hong Kong Convention and Exhibition Centre.
- (37) Discussant, Session: Nonlinear financial time series modelling (IPS055), 59th World Statistics Congress, August 25-30, 2013 Hong Kong Convention and Exhibition Centre.
- (38) Invited Speaker, Session: Applications on modelling time correlated count processes (IPS013), 59th World Statistics Congress, August 25-30, 2013, Hong Kong Convention and Exhibition Centre.
- (39) Invited speaker, International Congress of Chinese Mathematicians, July 14-19, 2013, National Taiwan University. I was the only statistician representing Hong Kong.
- (40) Distinguished lecturer at the DL Session 17, "What next in Time Series" at the 2nd Institute of Mathematical Statistics Asia Pacific Rim Meeting (IMS-APRM) held at Tsukuba, July 2-4, 2012.
- (41) Invited speaker at the Joint Workshop on Recent Development in Statistics and Biostatistics, held at HKPolyU, 18-19 December, 2012.
- (42) Keynote Speaker, Second Singapore Conference on Statistical Science 19 & 20 September 2011 Venue: NUS.
- (43) Invited moderator of the discussion panel for the session: Basel III – What Impact Will This Have on Your Existing Basel II-Compliant Plan, The Asian Banker Summit, 2011, JW Marriott, Hong Kong, April 6-8, 2011. (Organised by the Asian Banker, Co-hosted by the Hong Kong Association of Banks. I was the only academic in the entire conference).
- (44) Invited speaker, Eighth International Chinese Statistical Association International Conference, Guangzhou University, Guangzhou, China, December, 19-22, 2010.
- (45) Organiser, HKU-Stanford Conference in Quantitative Finance, HKU, December 10-11, 2010. (Jointly organised with Dept of Mathematics).
- (46) Invited speaker, Sixth Annual Conference of the Asia-Pacific Economic Association, Hong Kong Baptist University, July 8-9, 2010.
- (47) Invited speaker, Probability and Statistics: International Conference on the 100th Anniversary of Professor P. L. Hsu's Birthday, Peking University, July 5-7, 2010.
- (48) Invited speaker, International Symposium on Econometrics of Specification Tests in 30 Years, Wang Yanan Institute for Studies in Economics, Xiamen University, Xiamen, China, June, 24-25, 2010.
- (49) Conference Co-Chair, Nonlinear Time Series: Threshold Modelling and Beyond; An International Conference in Honour of Professor Howell Tong, December 17-19, 2009, HKU.
- (50) Invited speaker and organiser, First Singapore Conference on Statistical Finance, National University of Singapore, October 16, 2009.
- (51) Invited speaker, the 1st Institute of Mathematical Statistics Asia Pacific Rim Meeting, Seoul National University, June 28-July 1, 2009. Chaired also an invited session.
- (52) Invited speaker, IMS-China International Conference on Statistics and Probability, Weihai, China, July 3-6, 2009. Chaired also an invited session.

- (53) The 29th International Symposium on Forecasting 2009, June 21-24, Sheraton Hotel, Hong Kong, sponsored by the International Institute of Forecasters.
I have two invited talks and I presented one of these while the other one was presented by my colleague Dr P. Yu. I was also invited to chair a contributed session.
- (54) Co-organised with Department of Mathematics, HKU, the Conference on Financial Modelling and Related Topics, Jan 16-17, 2009, University of Hong Kong. I also presented a paper.
- (55) Invited to Chair an Invited Speaker session in The Twelve International Congress on Insurance: mathematics and Economics, July 16-18, 2008, Tsing Hua University.
- (56) Invited speaker, Oberwolfach Mini-Workshop: Time Series with Sudden Structural Changes, Germany, February 24-29, 2008. (This is a prestigious invitation limited to only 15 participants worldwide. I am the only participant from Asia.)
- (57) Co-organiser and speaker, International Conference on Mathematics of Finance and Related Applications, HKU, 3-4 January 2008.
- (58) Invited speaker, Workshop on Nonlinear and Complex System Analysis, Australia, September 27-28, 2007.
- (59) Keynote speaker, The Third Symposium on Econometric Theory and Application, HKUST, April 13-15, 2007.
- (60) Invited speaker, Hong Kong Statistical Society 30th Anniversary Workshop, Feb 10, 2007.
- (61) Invited speaker, International Conference on Statistical Models for Financial Data II, Graz University of Technology, May 23-26, 2007.
- (62) Invited paper presentation, The 2007 International Association for Statistical Computing-Asian Regional Section – Special Conference, Press Centre, Seoul, Korea, June 7-8, 2007.
- (63) Invited Organizer and Chair of the Session on Recent Developments in Nonlinear Time Series, in the 2007 International Chinese Statistical Association International (ICSA) Conference, Academia Sinica, Taipei, June 25-27, 2007. (I presented also a paper in the session.)
- (64) Invited speaker, Workshop at Banff International Research Station entitled, “Statistics at the Frontiers of Science, Banff, Alberta, Canada, June 24-29, 2006
- (65) Invited speaker, Inaugural Conference of the Research Centre of Statistical Sciences at the Academia Sinica, Beijing, China, July 6-8, 2005.
- (66) Invited speaker, Statistical Conference on the 70th Birthday of Professor S.S. Mao, Eastern China Normal University, Shanghai, China, July 6, 2005.
- (67) Invited speaker, Workshop on Financial Engineering and Risk Management, USTC Shanghai Institute for Advanced Studies, Shanghai, China, July 3-4, 2005.
- (68) Member, Programme Committee for the First Symposium on Econometric Theory and Applications, Academia Sinica, May 18-20, 2005.
- (69) Invited speaker, the 5th International Conference on Statistical Finance and Financial Engineering, Hitotsubashi University, Tokyo, Japan, March 16, 2005.
- (70) Organiser of a session on International Conference in Statistics, HKBU, June 20-24, 2005.
- (71) Invited speaker, International Workshop on Applied Mathematics and Statistics,

HKBU, December 16, 2004.

- (72) Major organiser of the International Conference on Threshold Models and New Developments in Time Series, HKU, July 12-14, 2004.
- (73) Organiser of a session on Nonlinear Time Series Models of the International Symposium on Forecasting 2004, Sydney, July 4-7.
- (74) Invited speaker, Department of Mathematics, Baptist University of Hong Kong, May 13, 2004.
- (75) Invited speaker, Symposium on Econometric Forecasting and High Frequency Data Analysis, May 7-8, 2004, organised by the National University of Singapore and the Singapore Management University.
- (76) Invited speaker, Workshop on Multivariate Time Series, Heidelberg, February 25-28, 2004.
- (77) Organiser and invited speaker of the international session, Statistical Risk Management at the Autumn Conference in 2003 of the Korean Statistical Society, Seoul, October 31 - November 1, 2003.
- (78) Co-organiser (with the Hong Kong Institute of Monetary Research), Workshop on Financial Econometrics, HKIMR, December 13, 2002.
- (79) Member, Scientific Committee for the International Conference on Applied Statistics, Actuarial Science and Financial Mathematics, December 17-19, 2002, HKU & HKPU.
- (80) Invited speaker, Chaos, Non-linear Time Series and Related Topics, the Fourth Hakata Symposium, Kyushu University, October 21-23, 2002.
- (81) Invited speaker, Hong Kong Institute of Monetary Research, September 5, 2002.
- (82) Invited speaker, Taipei International Statistical Symposium and Bernoulli Society EAPR Conference, July 8-10, 2002.
- (83) Invited speaker, Workshop in Data Mining and Modelling, Department of Mathematics, University of Hong Kong, June 27-28, 2002.
- (84) Chairman of the Organizing Committee for the 5th ICSA International Conference to be held in Hong Kong, August, 2001. (Co-sponsored by the Institute of Mathematical Statistics.) Appointed by the Board of the International Chinese Statistical Association. An 90th anniversary activity of this University. (Over 300 participants from 14 countries and regions.)
- (85) Invited by the Statistical Society of Canada to speak at its Annual Meeting held at Burnaby, British Columbia, June 10-14, 2001.
- (86) Invited to present a paper at the University of Waterloo, Canada, June 8, 2001.
- (87) Invited to present a paper at the University of Western Ontario, June 7, 2001.
- (88) Invited to chair the session "Forecasting of Non-linear Time Series", in the 20th International Symposium on Forecasting, held in Lisbon, Portugal, June 21-24, 2000. I chaired also the session "Non-linear Modelling" in the same conference.
- (89) Invited to organize the session on Forecasting of Nonlinear Time Series in the 20th International Symposium on Forecasting, Lisbon, Portugal, June, 2000.
- (90) Invited to give seminars at the Stockholm School of Economics, Sweden; The Department of Economic Statistics, University of Amsterdam; and the Econometric Institute, Erasmus University, Rotterdam, June 2000.
- (91) Deputy co-ordinator of the Organizing Committee of the International Workshop in

Financial Statistics, Gold Coast Hotel, Hong Kong, July 5-8, 1999.

- (92) Deputy Co-ordinator of the Symposium on Financial Risk and Statistics, Conrad International Hotel, Hong Kong, July 9, 1999.
- (93) Chairperson of the Invited Paper Session 32, Data-Analysis of Non-linear Physical Time Series in the 52nd Session of the International Statistical Institute, Helsinki, 1999.
- (94) Invited speaker, 1999 NBER/NSF Time Series Conference, Taipei, Academia Sinica. Sponsored by the National Bureau of Economic Research, National Science Foundation, U.S.A. and the National Science Council, Executive Yuan, R.O.C.
- (95) Keynote speaker, Symposium on Financial Risk and Statistics (1999), Conrad International Hotel, Hong Kong. Organized by the Centre of Financial Time Series, University of Hong Kong.
- (96) Member, Program Committee, The 4th ICSA International Conference 1998, Kunming, China.
- (97) Invited speaker, Statistical Conference in Honour of Professor N.N. Chan, 1998 CUHK.
- (98) Invited speaker, 1998 Taipei International Statistical Symposium August 15-17, Taipei Taiwan.
- (99) Invited speaker, Joint Statistical Meetings: American Statistical Association, Institute of Mathematical Statistics, International Biometric Society, Statistical Society of Canada, August 10-14, 1997, Anaheim, U.S.A.
- (100) Invited speaker, International Symposium on Contemporary Multivariate Analysis, Hong Kong, May 19-22, 1997.
- (101) Invited speaker, Econometric Society Australian Meeting, July 10-12, 1996, Perth, Australia.
- (102) Co-ordinator, The Hong Kong Time Series Study Group, 1993-1997. Organized a one day workshop in time series at HKU, June 5, 1995.
- (103) Invited Speaker, Seminar on Better Financial Decisions through Statistics, Hong Kong Statistical Society, 1992.
- (104) Invited speaker, The 1st Conference on Recent Developments in Statistical Research, International Chinese Statistical Association, December 15-17, 1990, Chinese University, Hong Kong.
- (105) Invited to the Research Workshop in Non-Linear Time Series, University of Edinburgh, July 12-25, 1989. Sponsors: Science and Engineering Research Council, U.K. and the US Army Research, Development and Standardization Group (U.K.)

This is a close-door conference with just forty participants worldwide. Most of them are experts in non-linear time series analysis.

Other Conferences Attended:

- (1) 62nd World Statistics Congress, August 18 – 23, 2019, Kuala Lumpur, Malaysia.
- (2) Time Series Analysis of Higher Moments and Distributions of Financial Data, HKUST, May 28-30, 2018.
- (3) Ninth Annual Society for Financial Econometrics (SoFiE) Conference, June 14-17, 2016, City University of Hong Kong.
- (4) Contributed a paper in the session 302, Inference for Structured Models, at the 2010 Joint Statistical Meeting, Vancouver, Canada.

- (5) Contributed a paper in the session 468, Confidence Interval and Hypothesis Testing, at the 2006 Joint Statistical Meeting, Seattle, U.S.A.
- (6) 1999 52nd Session of the International Statistical Institute (contributed paper session), Helsinki, Finland.
- (7) 1994 Workshop in Applied Statistics. Hong Kong Baptist College.
- (8) The Second International Conference on Financial Econometrics. Queenstown, New Zealand (1993).
- (9) International Symposium on Multivariate Analysis and Its Application (1992), Hong Kong.
- (10) The Fourth Annual PACAP Finance Conference (1992), Hong Kong.
- (11) The Annual Meeting of the American Statistical Association, San Francisco, California, 1987.
- (12) Festschrift in Honour of Professor V.M. Joshi's 70-th Birthday, London, Ontario, 1985.
- (13) The Annual American Statistical Association Meeting, Toronto, Ontario, 1983.
- (14) The Third International Conference in Time Series Analysis, Houston, Texas, August 1980.
- (15) The Annual American Statistical Association Meeting, Houston, Texas, August 1980.
- (16) Computer-Statistics Interface Conference, University of Waterloo, May 1979.

Graduate Student Supervision:

(a) *Ph.D. graduates*

- (1) H. Wong (1995): Topics in Conditional Heteroscedastic Time Series Modelling. (Full Professor, HKPolyU.)
- (2) M.K.P. So (1996): (Co-supervise with Prof. K. Lam) On the Statistical Modelling of Stochastic Volatility and Its Applications to Financial Markets. (Full Professor, HKUST.)
- (3) S. Ling (1997): Stationary and Nonstationary Time Series Models with Conditional Heteroscedasticity. (Full Professor, HKUST.)
- (4) A.C.S. Wong (1998): Statistical Inference for Some Nonlinear Time Series Models. (Associate Professor with tenure at CUHK.)
- (5) Y. Xia (1999): On Some Nonparametric and Semiparametric Approaches to Time Series Modelling. (Full Professor, National University of Singapore)
- (6) P.W. Fong (2001): Topics in Financial Time Series Analysis: Theory and Applications. (Senior Manager, Hong Kong Monetary Authority)
- (7) Bo Fu (2003): (Co-supervise with T.W.K. Fung) Some Topics in Longitudinal Data Analysis and Panel Time Series Models. (Full Professor, Fudan University)
- (8) Shusong Jin (2005): Nonlinear Time Series Modelling with Application to Finance and Other Fields. (Lecturer, Fudan University)
- (9) R. Hale (2006): (Co-supervise with Dr. W. Yim at the Department of Earth Sciences.) Quantifying Accuracy of Measurements in the Earth Sciences by Examination of residuals in Statistically Redundant Observations. (Director, EGS (Asia) Ltd.)
- (10) Guodong Li (2007): On Some Nonlinear Time Series Models and the Least Absolute Deviation Estimation. (Full Professor, University of Hong Kong)
- (11) Chun-Kit Kwan (2008): (Co-supervise with K.W. Ng) Statistical Inference for some

- Financial time Series Models with Conditional Heteroscedasticity. (Lecturer, Community College, HKPolyU)
- (12) Gilbert Lui (2008): (Co-supervise with Professor Joseph Lee) Some Statistical Topics on Sequential Data Assimilation. (Lecturer at HKU, co-supervisor: Dr Kenneth Leung)
 - (13) Tony S. T. Wong (2009): On Some Issues in the Modelling of Extreme Observations. (Research Asst. Professor, City University of Hong Kong)
 - (14) Michael Arthur Friedlander (2011): A Robust Non-Time Series Approach for Valuation of Weather Derivatives and Weather Risk. (Hedge Fund Manager, Financial Sector HK, co-supervisor: Dr Philip Yu)
 - (15) Muyi Li (2011): Statistical Inference on Some Long Memory Volatility Models. (Full Professor, Xiamen University)
 - (16) Chao Wang (2012): Statistical Inference for Some Discrete-valued Time Series (Research Scientist, US FDA))
 - (17) Ka Yui Karl Wu (2012) On Some Extensions of Generalized Linear Models with Varying Dispersion. (Senior Lecturer, Singapore University of Social Sciences)
 - (18) Kam Pui Wat (2012): Discrete-Time Insurance Risk Models with Dependence Structures. (Lecturer, HKU, co-supervisor: Prof Kam Yuen)
 - (19) Bo Guan (2013): On Some New Threshold-Type Time Series Models. (Senior Analyst, Citic Securities, Beijing, Co-supervisors : Prof W Ching and Dr Philip Yu)
 - (20) Ryan H. L. Ip (2015): On Some Topics in Spatio-Temporal Modelling. (Lecturer, Charles Sturt University, Australia)
 - (21) Yao Zheng (2017): Quantile Inference and Bootstrapping Approximation for Some Time Series Models. (Assistant Professor, University of Connecticut, co-supervisor: Dr GD Li)
 - (22) Keren Shen (2017): Modeling of High-Dimensional Realized Volatility Matrices with Financial Applications. (Data Analyst, Deutsche Bank HK, co-supervisor: Prof Jeff Yao)
 - (23) Rouchen Zeng (2018): Quantile Inference and Bootstrapping Approximation for Some Time Series Models. (Further study in Finance, USA; co-supervisor Dr GD Li)
 - (24) Keith Law (2020): Statistical Issues in Trading and Risk Management: Innovations and Applications. (Hedge Fund Partner; co-supervisor: Dr Philip Yu)
 - (25) Di Wang (2020): Statistical Inference for Autoregressive Time Series Models. (Postdoctoral Fellow, Graduate School of Business, University of Chicago; co-supervisor: Dr Guodong Li)
- (b) *M.Phil. Graduates*
- (1) C.L. Lo (1987): Some Contributions to Robust Time Series Modelling.
 - (2) Michael C.O. Kwok (1988): Some Results on Higher Order Markov Models.
 - (3) T.W. Li (1991): Forecasting of Tide Heights - an application of smoothness priors in time series modelling. (Joint supervision with J. Bacon-Shone)
 - (4) W.K. Pang (1993): Time Series Analysis of Meteorological data.
 - (5) T.M. Ng (1993): Tests of Seasonal Differencing with a Break-point.
 - (6) M.K. Lai (1994): Topics in Directional Time Series Analysis.
 - (7) C.W. Li (1994): On a Double Threshold Time Series Model.
 - (8) Y.N. Lee (1998): On a Double Smooth Transition Time Series Model.

- (9) Pauline W.Y. Tsang (2000): Aspects of Modelling Stochastic Volatility.
- (10) Doris S.Y. Chong (2001): (joint with Prof. H. Tong): Comparison of Estimates of Autoregressive Models with Superimposed Errors.
- (11) May W.M. Wong (2001) (joint with Prof. H. Tong): Some Topics in Model Selection in Financial Time Series Analysis.
- (12) Also co-supervised one M.Phil. at the Hong Kong Polytechnic University.
- (13) Karen K.Y. Liu (2005) (joint with Prof. K.W. Ng): Bayes and Empirical Bayes Estimation for the Panel Threshold Autoregressive Model and Non-Gaussian Time Series.
- (14) Kris L.M. Wan (2005) (joint with Dr. K.C. Yuen): Ruin Analysis of Correlates Aggregate Claims Models.
- (15) Simon Sai Man Kwok (2006): Statistical Inference of Some Financial Time Series Models.
- (16) Zhou Xuan (2007): On the Estimation and Testing of Some Threshold Models.
- (17) Cheng Lap Yan (2007) (joint with Dr. P. Yu): Extension of Price Trend Models with Applications in Finance.
- (18) Xixin Cheng (2008) (joint with Dr. P. Yu): Mixture Time Series Models and Their Applications in Volatility Estimation and Statistical Arbitrage Trading.
- (19) Eric Lin (2009): On the Statistical Inference of Some Nonlinear time Series Models.
- (20) Qi Ming Chen (2011): Statistical Inference for the APGARCH and Threshold APGARCH Models .
- (21) David Lee (2012): Statistical Inference of a Threshold Model in Extreme Value Analysis.
- (22) Pak Hang Lo (2014): On a Buffered Conditional Volatility Process.
- (23) Sai Shing Ma (2014): On the Long Memory Autoregressive Conditional Duration Models.
- (24) Patrick Jiayuan Zhou (2017): A Study on the Modeling of Realized Covariance Matrices.

(c) *M.Soc.Sc. Dissertations*

- (1) K.L. Leung (1989): An Experiment with Turning Point Forecasts Using Hong Kong Time Series Data.
- (2) C.W. Liu (1989): Forecasting the Demand of Public International Telecommunication Originating in Hong Kong.
- (3) P. Ma (1989): The Heteroscedastic Structure of Some Hong Kong Price Series.
- (4) M.C. Ng (1991): Cyclical Symmetry and the Business Cycle: The Hong Kong Case.
- (5) C.P. Cheung (1991): Multivariate Time Series Analysis on Airport Transportation.
- (6) C.W. Mok (1993): A Comparison of Two Approaches to Time Series Forecasting.
- (7) S.S. Yu (1993): Application of Markov Regression Models.

(d) *Current HKU Ph. D. Student:*

Sini Guo, Sept., 2017 – present, join with Prof WK Ching

Summary on Teaching Contribution:

Statistics and Related Subjects:

University of Hong Kong:			
Course (* = a graduate course)	Lecture Hours	Student Nos.	Offering Year
17318 Time Series Analysis	36	30-70	1982-89, 1996-97, 2000, 2004
24210 & 17336 Statistics Project	10	1-3	1985-96
17233 Survey Sampling	24	30-50	1987-89
17605 Time Series Analysis*	36	10-20	1989, 1991
17030 Parametric Statistical Analysis	36	20	1987
17809 Statistics for the Physical Sciences	36	30-50	1983-85
17501 Foundation of Statistics*	36	20	1991
17206 Demographic Science	24	30-70	1991-93
17913 Advanced Topics in Statistics*	8	15	1993-95
17903 Advanced Models in Time Series*	12	15	1994-96
17103 Introductory Statistics	36	120-250	1993-95
17202 Statistical Inference	36	70	1995
17915 Applications of Statistics*	6	10	1995, 1996
17909 Reading Course (A)*			1996
STAT1004 Probability & Statistics	36	66	1998
STAT0401 Business Forecasting	24	27	2002
STAT3107 Financial Time Series Analysis	24	6	2002
STAT3109 The Statistics of Investment Risk II	24	14	2003
STAT3301/3101 Time-series Analysis	24	29	2000, 2002, 2004
STAT7003 Foundations of Statistics*	36	13-30	1998, 2000, 2002, 2004
STAT17262 Linear Models & Forecasting	24	35	2000-01
STAT8003 Time Series Forecasting*	24	35	2001, 2004
STAT8007 Statistical Methods in Finance*	30	15	2000
STAT0801 Financial Time Series Analysis	24	15	2001
STAT3308 Financial Engineering	36	49	2006
STAT8014 Risk Analysis*	24	45	2006, 2007, 2008
STAT3306 Selected Topics in Statistics/ STAT6009 Research Methods in Statistics*	8	20	2008
STAT3305 Financial Data Analysis	13	85	2009

STAT3321 Credit Risk Analysis	36	110	2009-11 (3 times)
STAT6015 Advanced Quantitative Risk Management and Finance*	36	20	2011-17 (7 times)
STAT1600 Statistics: Ideas and Concepts	36	110	2012 - 16 (4 times)
CCST9039 Statistics and Our Society	24	120	2013 - 17 (5 times)

National University of Singapore:			
Lecture Approximate			
Course	Lecture Hours	Student Nos.	Offering Year
Honour Year Student Project	10	1	1982 - 1983
Introduction to Computing	26	100	1982
Mathematical Methods in Economics	26	10	1982
Statistics for the Social Sciences	26	200	1981, 1982

In general, I have received very favourable feedbacks from students at the Staff-Student Consultative Committee and very good SETL scores over the years.

I was instrumental in establishing the courses "17234 Business Forecasting", "17903 Advanced Models in Time Series", "STAST0801 Financial Time Series" and "STAT8007 Statistical Methods in Finance". "I chaired nearly all the departmental meetings on curriculum reform for both the undergraduate and the graduate programmes. Some IT was incorporated into STAT1004 for the first time in 1998-99. Very favourable feedbacks were received at the Staff-Student Consultative Committee for 17262 in 2000. I was one of the original proposers and designers of the Master of Financial Engineering programme (launched in 2001 by the School of Business with support from Statistics Dept.). I developed singly handed two entirely new courses STAT3321 Credit Risk Analysis and STAT6015 Advanced Quantitative Risk Management and Finance in 2010 and 2011 respectively; SETL scores (teacher effectiveness) for these two courses being 72.9 and 76.8 respectively (Dept. average=71). SETL for STAT 6015 were 83.9 (2015-16) and 79.7 (2016-17).

Because of the transition to the new 4-year curricula, despite my heavy administrative role as department head I undertook to create two entire new courses namely,

- (i) STAT1600 Statistics: Concepts and Ideas
and the common core course,
- (ii) CCST9039: Statistics and Our Society.

I taught 1/3 of the former and 1/2 of the latter course in 2012 -2013 with very encouraging SETL's. STAT1600 was offered both in the 1st and 2nd semesters with about 60 enrolments each. The common core course was fully packed with the maximum enrolment of 120. In 2012-2013 my teacher effectiveness SETL for STAT1600 was 73.2 and 74.2 respectively for the two semesters, slightly higher than dept. average. In 2015-16 sem2, it was 79 for my 1/8 share.

The SETL for the common core course was 79 (2015-16) and 81.1 (2016-17). They are higher than the common core courses average by 3 to 4 percentage points.

General/Broadening Education:

- a. Proposed the popular 3-credit thematic course, "Understanding the Financial Market", which had over 500 enrolment in 1998-99 and 1999-2000.
- b. Taught and instrumental in creating the general education course "How to read figures in the newspaper".
- c. Created and co-ordinated, in 2002 – 2003, the 3-credit social science course YSTA0001 "Reading the Masters Just for Fun", in which 4 departments (Politics, Sociology, Psychology and Statistics) were involved. The students were required to read writings of Erich Fromm, Viktor Frankl, Karl Marx, Albert Schweitzer and Albert Einstein. The course was very popular with original quota of 50 spilled over to 140.

Services to HKU:

- (1) Member, Joint Committees of FHRC, PTP & Search Committee for Director of Research Division: Mathematical & Statistical Science, January – June, 2018.
- (2) Member, Promotion and Tenure Panel, Faculty of Science, HKU, January 2018 – June 2019.
- (3) Chairman, Conference/Travel Grant Sub-group, URC Sub-Committee for Support of Research Projects, since 2011.
- (4) Founding Director of the Big Data Research Cluster, Faculty of Science, I organised the first two faculty wide workshops on big data analytics in 2017, 2018 and secured a donation of HKD 500,000 for the Big Data Project Fund in 2017.
- (5) Chairman, Promotion and Tenure Panel, Faculty of Engineering, HKU, November 2015 to August 2017.
- (6) Headship Advisory Panel - Department of Civil Engineering, Department of Mechanical Engineering, Department of Computer Science and Department of Industrial and Manufacturing Systems Engineering, 2016 – 2017.
- (7) Moderator and organizer of the "Excellence in Teaching Workshop: How Harvard Teaches and Innovates", featuring Professors Robert Lue and Xiao-Li Meng of Harvard University, December, 2016. (Supported by CETL)
- (8) Appeals Panel against an Unsuccessful Application for Tenure, Promotion or Contract Renewal, 1 February 2015 until 31 January 2018.
- (9) Search committee for the Dean of Science 2015, elected member.
- (10) Review panel for the Centre for Financial Innovation and Risk Management (CFIRM), Faculty of Business and Economics, member, March 2015.
- (11) HKU-ASTRI Day – Engineering Financial Systems, Faculty of Engineering, HKU, Mar 10, 2015. Actively involved with presentation.
- (12) Review panel for the Centre for Asian Entrepreneurship and Business Values (CASEBV), Faculty of Business and Economic, member, January 2015.
- (13) Review panel for the Chinese Management Centre (CMC), Faculty of Business and Economic, member, Nov., 2014.
- (14) Chairman, Review Panel of the TPG programmes: MSc(CompSc) and MSc (ECom&IComp) of the Department of Computer Science, May 2014.
- (15) Co-ordinator, HKU Cost Centre 32 (Mathematics and Statistics), Research Assessment Exercise, 2014.
- (16) Member, Review Panel of the Centre of Urban Studies and Urban Planning, 2013.
- (17) Member, USPC Physical Science and Engineering Panel. 2011-2013.

- (18) Professoriate member appointed by the Vice-Chancellor to the Advisory Panel for the Selection of the Director of the School of Business, June 2011.
- (19) Acting Head, Department of Statistics and Actuarial Science, May 23-27, 2011.
- (20) Member, Faculty Research Committee, since May 2011.
- (21) Member, Service Award Selection Panel, Faculty of Science, May 2011.
- (22) Acting USPC member for the Promotion and Tenure Panel, Faculty of Architecture. October, 2010 - March, 2011. (Acting for Professor David Dudgeon during his leave of absence).
- (23) Acting Head, Department of Statistics and Actuarial Science, April 26 – May 3, June 12 – 21, 2010.
- (24) Member, Review Panel for the Faculty of Business and Economics, 2008-2009.
- (25) Member, Selection Panel of the Award for Teaching Excellence, Faculty of Science, 2007-2008, 2008-2009.
- (26) Head, Department of Statistics and Actuarial Science, HKU (1/1/2006-31/12/2008).
- (27) Member, Promotion and Tenure Panel for the Faculty of Business and Economics (since 2005).
- (28) Member, Subcommittee for the Outstanding Research Award (2007-08).
- (29) Member, Review panel of the Hong Kong Institute of Economics and Business Strategy and the Asia-Pacific Economic Co-operation Study Centre, the Faculty of Business and Economics (2007).
- (30) Member, Search Committee for Professor of Marketing and Professor of Finance in the Faculty of Business and Economics (representing the Vice-Chancellor, 2007-08).
- (31) Member, Promotion and Tenure Panel for the Faculty of Science (since 2005).
- (32) Elected member, Search Committee for the Dean of Science (2005-06).
- (33) Member, Science Faculty Planning Committee (2004-2005).
- (34) Member, Faculty Sabbatical Leave Committee (since 2004).
- (35) Member, Science Faculty Human Resources Committee (2004-April, 2011).
- (36) Associate Dean, Faculty of Social Sciences (10/1/2002-16/3/2003).
- (37) Member, Board of Examination for Graduate Studies (19/3/2002-2008).
- (38) Member, Committee on Research and Conference Grants (2000-2001).
- (39) Vice-Chairman, Committee on Research and Conference Grants (1/7/2001–30/6/ 2007).
- (40) Chairman, Department Research Postgraduate Committee (9/1999–present).
- (41) Chairman, Social Science Faculty Research Committee (1/7/2000-30/6/2002).
- (42) Head, Department of Statistics, HKU (1/1997-31/12/1999).
- (43) Faculty Curriculum Reform Task Force Group (1997-98).
- (44) Working Group on Core Science courses for Non-Core Majors (1997-2000).
- (45) Working Group on Core Humanities/Social Sciences courses for Science and Engineering students (1997-98).
- (46) Elected member of the Committee for the Selection of Senior Teachers (1997-99).
- (47) Faculty Working Group on Degree Examination Procedure for the Credit-based System, 1998.
- (48) Founding member of the Centre of Distinction in Financial Time Series (1998-present).
- (49) Acting Head, Department of Statistics, HKU (1/9/1996-31/12/1996).
- (50) Member, Faculty Research Committee (1996-1998).
- (51) Co-ordinator, Departmental Visitor's and Seminar Programming (1995-97).

- (52) Advisory Committee on Departmental Affair (1994-1997) (by election).
- (53) Departmental and Faculty Library Committee (1994-1995).
- (54) Department representative, Committee for the Selection of Lecturers (1994-1995).
- (55) Faculty Review Committee (1992-1994).
- (56) Committee on Discontinuation (1992-1994).
- (57) MSoc. Sc. student admissions, 1987, 1989.
- (58) B.Sc. Course Selection Committee, 1988, 1994.
- (59) BSoc. Sc. Course Selection Committee, 1987, 1988.
- (60) Co-ordinator, department workshop on time series analysis 1986.
- (61) Co-ordinator, department workshop on point processes, 1987.
- (62) Department librarian 1984-1985.
- (63) BSoc. Sc. admissions committee, 1984.

Refereeing experience:

Biometrika, Journal of the Royal Statistical Society B, Journal of the American Statistical Association, Journal of Econometrics, Canadian Journal of Statistics, Journal of Business and Economic Statistics, Statistica Sinica, Insurance:Mathematics and Economics, Communication in Statistics, Journal of Applied Econometrics, The Econometric Journal, European Journal of Finance, Journal of Statistical Computation and Simulation, Southeast Asian Bulletin of Mathematics, Asia Pacific Journal of Management, Hong Kong Journal of Business, International Statistical Review, Journal of Vibrations and Sound, Journal of Time Series Analysis, Computational Statistics and Data Analysis, International Journal of System Science, Probability and Statistics Letters, Statistics in Medicine, Stochastic Processes and Their Applications.

Consultation/Contracted Research/Knowledge Exchange:

- (1) Analysis of the Relationship between Marine Water Quality parameters and Climatic and Other Environmental Factors. HKSAR Government Environmental Protection Department. PI: W K Li, Co-I Kenneth M. Y. Leung. HK\$515,000. (01/2012-10/2012).
- (2) A US\$37,000 contract from Microsoft to develop software on financial risk management for the C# environment (2004-2005).
- (3) A \$600,000 contract with Hong Kong Exchanges and Clearing Ltd. on risk management (2002-2003).
- (4) A \$200,000 contract with Hong Kong Monetary Authority for developing Economic & Financial Indicators (2002-2003).
- (5) Development of a Personal Banking System for the Bank of China Group. (Joint with K. Lam, P.L.H. Yu and H. Tong). A one million dollar project completed in 1998 and launched in November 1999.
- (6) Forecasting consultant, Citicorp, Hong Kong, 1987-1988.
- (7) Short course on time series for statisticians, Department of Census & Statistics, Hong Kong Government, February - May, 1988.
- (8) Advisor, the 1987 Chai Wan Survey on the Review of Development in Representative Government, conducted by YMCA, Chai Wan and Caritas Centre, Chai Wan.
- (9) Research team member, BREAKTHROUGH CORPORATION (a non-profit Christian multi-media corporation), 1985-1987.

- (10) Advisor, (1985) Ho Tung Technical School for Girls, Champion in the "Discover Hong Kong" project organized by the Outstanding Young Persons Association. Project Title: The Future of the Boat People in Hong Kong.
- (11) Occasional counsels to members of the Department of Medicine and the School of Dentistry, University of Hong Kong. (Names of some consultees Drs. M. Ng, Hui W.M. and J. Hui (C.U.))

Professional Services:

- (1) Member, Hang Seng Index Advisory Committee, August 2017 - December 2022.
- (2) Assessor for the ARC Centre of Excellence, Australian Research Council, 2018.
- (3) Reviewer for the Natural Sciences and Engineering Research Council of Canada (NSERC), since 2007- present.
- (4) Chairman, Accreditation Panel of Bachelor of Science (Honours) in Data Science, BNU-HKBU United International College (UIC), October 2016.
- (5) Member, Publications Committee, International Statistical Institute since 2015.
- (6) Member, International Statistical Institute Membership Election Committee, 2010-2013 (inclusive).
- (7) External assessor for the tenure and promotion of Dr Ying Chen, National University of Singapore, 2013.
- (8) Internal examiner of the PhD thesis of Mr Yan Tze Leung, Dept of Geography, HKU, 2013.
- (9) External examiner for PhD candidate Mr Stanley Ko, Economics Dept., CUHK, 2013
- (10) External assessor for the B Sc in Statistics programme, United International College, HKBU, 2012.
- (11) External assessor for the validation of MSc in Operations Research and Risk Analysis, HK PolyU, 2012.
- (12) External assessor for the tenure and promotion of Dr Noelle Samia, North Western University, USA, 2012.
- (13) Elected Council Member, International Statistical Institute, International Society for Business and Industrial Statistics, from Sept. 2011-Aug. 2013.
- (14) Member, appointed by the International Statistical Institute, Committee on the History of Statistics, 2011-present.
- (15) Panel member, Physical Science Panel, Research Grants Council (RGC) of HKSAR from September 4, 2008 to June 30, 2010. (reappointed twice till June 30, 2014)
- (16) Chairman of the Selection Committee of the Hong Kong Statistical Society Service Award since February, 2009
- (17) Appointed Program Advisor by the Department of Finance and Risk Engineering, Polytechnic Institute of New York University on their proposed Actuarial Science and Risk Engineering track in 2008.
- (18) Elected member of the Board of Directors for the International Chinese Statistical Association (2006-2008).
- (19) Chairman, Professional Affairs Committee, Hong Kong Statistical Society, 2003 - present.
- (20) Member, Statistics Advisory Board, Secretary for Financial Services, HKSAR Government, 1 June 2002 – June 2008.

- (21) President for the Hong Kong Statistical Society 2000/2001, 2001/2002 and 2002-2003 sessions.
- (22) External examiner for Mr. Terje Myklebust for the Degree of Doctor Scientiarum, University of Bergen, Norway (2002).
- (23) External Examiner for two of the three BBA programmes in the Department of Management Sciences, City University of Hong Kong from January 2000 - 30 September 2002 (Reappointed twice from October 1, 2002 – September 30, 2007).
- (24) Internal Examiner for the Ph.D. Thesis of Mr. A.B. Gurung, Department of Civil Engineering, the University of Hong Kong, 2000.
- (25) Assessor for the Master of Arts in Quantitative Analysis for Business Programme, City University of Hong Kong, 1999.
- (26) Assessor for the Hong Kong Council for Academic Accreditation, 1999.
- (27) Assessor for a grant application to the Natural Sciences and Research Council of Canada, 1998.
- (28) External Examiner for the Ph.D. thesis of Mr. J. Hay, Queensland University of Technology, Australia, 1998.
- (29) Internal Examiner for the Ph.D. thesis of Ms. D.A.K. Fernando, Department of Civil Engineering, University of Hong Kong, 1997.
- (30) Frequent assessor, strategical research grant applications for the City University of Hong Kong since 1996.
- (31) Assessor for the BA(Hons) Managerial Statistics programme at the City University of Hong Kong, 1996.
- (32) External Assessor for RGC grants applications 1995-2000.
- (33) External Examiner, M.Phil. Thesis, more than 3 times for CUHK.
- (34) Reviewer, NSF grant application (DMS-9208820), 1992.
- (35) Advisor, Clinical Chemistry Quality Assessment Programme, Hong Kong Medical Technology Association, 1989-present. (Received 10-years services award.)
- (36) Vice President, Hong Kong Statistical Society, 1992-1993.
- (37) Publication Secretary, Hong Kong Statistical Society and Editor, Hong Kong Statistical society Newsletter, 1984-1985, 1986-1987.
- (38) Lecturer, Joint School Science Course, 1985.