

CURRICULUM VITAE

1. **NAME:** CUI Hengjian

2. **SEX:** Male

3. **DATE OF BIRTH:** January 10, 1963

PLACE OF BIRTH: Jiangsu Province of China

4. **AFFILIATION AND ADDRESS:**

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6. **ADMINISTRATIVE POSITION:**

- Department-Head, Department of Statistics and Financial Mathematics, School of Mathematical Sciences, Beijing Normal University (2004-present).

- Chair, Statistical Data Analysis Laboratory, Beijing Normal University (2003-present).

- Associate-Head, Department of Mathematics, Beijing Normal University (1997-1999).

- Council Member of Probability and Statistics Association of China (1998-2002 term).

- Standing Council Member of Probability and Statistics Association of China (2002-2006 term).

- Membership Committee of the International Chinese Statistical Association (ICSA) (1999-present).

- Council Member of Applied Statistics Association of China (2005-2009 term).

- Council Member of Survival Analysis, Division of Applied Statistics Association of China (2004-2008 term).

- AMS Math. Reviewer (2004-present).

- Member of Probability and Statistics Council of China (1998–present).

- Secretary in Teaching Materials Group of Mathematics and Mechanics, State Education Committee of China (1996-2000).

7. POSITION AND WORKING EXPERIENCE:

- 1999.7–present: Professor and Ph.D director, Department of Statistics and Financial Mathematics, School of Mathematical Sciences, Beijing Normal University.

- 1994.7–1999.6: Associate Professor, Department of Mathematics, Beijing Normal University.

- 1993.8–1995.8: Postdoctor, Department of Mathematics, Beijing Normal University.

- 1990.9-1993.7: Ph.D. student, Institute of Systems Science, Academia Sinica. Qualification: Ph.D. in Statistics (1993).

- 1986.9–1990.7: Assistant Professor, Department of Mathematics, Beijing Normal University.

- 1983.9–1986.7: Graduate student, Department of Mathematics, Beijing Normal University. Qualification: M.S. in Statistics (1986).

- 1979.9–1983.7: Undergraduate student, Department of Mathematics, Beijing Normal University. Qualification: B.S. in Mathematics (1983).

8. RESEARCH INTEREST AND VISITING:

Research Areas: Nonparametric or semiparametric statistical analysis; errors-in-variables modelling in statistics; multivariate linear regression and robust statis-

tics; projection pursuit and statistical test; empirical likelihood and quasi-likelihood methods; quality control; statistical computing and numerical analysis; model checking and the theory of statistical depth functions and its applications to multivariate exploratory data analysis; recognition in bioinformatics; statistical approaches in finance, system reliability.

- 2003.6–2003.9: Visiting Scholar, Department of Statistics and Actuarial Science, University of Hong Kong.

Research Areas: Bootstrap and mixture effect model.

- 2002.6–2002.8: Visiting Scholar, Department of Applied Probability and Statistics, National University of Singapore.

Research Areas: Empirical likelihood method and its application in finance.

- 2001.12–2002.2: Visiting Scholar, Department of Statistics and Actuarial Science, University of Hong Kong.

Research Areas: Statistical robustness.

- 2001.5–2001.8: Visiting Research Scholar, Department of Mathematics, Arizona State University, USA.

Research Areas: Dimension reduction, robustness.

- 2000.8–2001.5: Visiting Research Scholar, Department of Statistics, University of Illinois at Urbana-Champaign, USA.

Research Areas: Errors-in-variables model, dimension reduction, robustness.

- 2000.3–2000.5: Visiting Scholar, Department of Mathematics and Statistics, La Trobe University, Australia.

Research Areas: Empirical likelihood and quasi-likelihood.

- 1999.12–2000.2: Visiting Scholar, Department of Statistics and Actuarial Science, University of Hong Kong.

Research Areas: Errors-in-variables modeling and model checking.

- 1995.5–1996.8: Research Fellow, Department of Applied Statistics and Operational Research, City University of Hong Kong.

Research Areas: Quality control.

9. AWARDS:

- (1). Award of excellent thesis, Mathematical Society of Beijing, China (1988).
- (2). The first-class award of excellent teaching, Beijing Normal University (1992).
- (3). President award of merit, Academia Sinica (1994).
- (4). Award of excellent young teacher and educator, Beijing Normal University (1994).
- (5). Award of GALOUPU for youth conference of probability and statistics, Beijing University (1997).
- (6). The second-class award of statistical science and technology progress of China, State Statistical Bureau (1998).
- (7). The first-class award of LIYUN excellent young teacher, Beijing Normal University (1998).
- (8). The first-class award of science, technology and modern management, Chinese Association for Science, Technology and Modern Management (1999).
- (9). Award of excellent researcher, Beijing Normal University (2002).

10. PUBLICATIONS:

- [1]. Yang Wenli and Cui Hengjian, The existence of Gauss-Markov estimator in the Growth Curve model, Journal of Beijing Normal University (Natural Science), 2, 1986, 4-8.
- [2]. Yang Wenli, Cui Hengjian and Sun Guowen, On the best linear unbiased estimation in the restricted general linear model, Statistics, Math. Operationsforsch, Statistics, Ser. Statistics, 18(1), 1987, 17-20.
- [3]. Cui Hengjian, Is p dimensional normal distribution when distribution on its any N projection directions is normal? Mathematics in Practice and Theory, 4, 1990, 19-23.

- [4]. Cui Hengjian, The optimality of the quadratic-type estimate for average second moment, *Mathematical Statistics and Applied Probability*, 6, 1991, 350-360.
- [5]. Cui Hengjian, The sufficient and necessary condition of dispersion matrix to be weakly consistent PP estimator is robust, *Chinese Journal of Applied Probability and Statistics*, 8(2), 1992, 113-121.
- [6]. Cui Hengjian, Asymptotic properties of dispersion matrix one step M-estimation, *J. Sys. Sci. and Math. Scis.* 13(3), 1993, 245- 256.
- [7]. Cui Hengjian and Cheng Ping, The P-values of statistics for testing dispersion matrix, *Chinese Science Bulletin*, 38(6), 1993, 564- 567.
- [8]. Cui Hengjian, The PP mean absolute deviations and its asymptotic properties, *Jour. of Beijing Normal University (Natural Science)*, 29(2), 1993, 168-172.
- [9]. Cui Hengjian and Tian Yubin, The goodness-of-fit test for elliptical contoured distribution, *Mathematical Statistics and Applied Probability*, 8(2), 1993, 39-46.
- [10]. Cui Hengjian and Tian Yubin, Estimation of projection absolute median deviation and its application, *J. Sys. Sci. and Math. Scis.*, 14(1), 1994, 63-72.
- [11]. Cui Hengjian and Li Guoying, Covariance matrix estimation in the presence of auxiliary information, *Chinese Science Bulletin*, 40(7), 1995, 529-534.
- [12]. Cui Hengjian, Empirical likelihood ratio confidence interval with a nuisance parameter, *Journal of Beijing Normal University (Natural Science)*, 31(1), 1995, 1-5.
- [13]. Cui Hengjian, The theory of estimation in semiparametric EV model, *Chinese Science Bulletin*, 40(16), 1995, 1444-1447.
- [14]. Cui Hengjian, Asymptotic normality of M-estimates in EV model, *Chinese Science Bulletin*, 40(22), 1995, 2031-2033.
- [15]. Cui Hengjian and He Xuming, The consistence of semiparametric estimation of elliptic densities, *Acta Mathematica Sinica, New Series*, 11, 1995, 44-58.
- [16]. Wu Honggan, Cui Hengjian, et. al, Modelling defoliation conditions in moderate canopy density and closed coniferous forest using landsat TM data, *Re-*

remote Sensing for Land & Resources, 2, 1995, 29-35.

[17]. Cui Hengjian, The PP-Type measure and estimate of multivariate location, *Acta Mathematicae Applicatae Sinica*, 19(4), 1996, 582-588.

[18]. Cui Hengjian, The P-values of testing for multinormality based on the PP skewness and kurtosis, *Progress in Natural Science*, 6(3), 1996, 277-283.

[19]. Cui Hengjian and Zhai Shaotian, The estimate and asymptotic properties in semiparametric PP regression model, *The Express of Science and Technology of China*, 2, 1996, 99-100.

[20]. Cui Hengjian, Rate of convergence of the empirical Radon transform for random window-bandwidth, *Journal of Beijing Normal University (Natural Science)*, 32(3), 1996, 286-288.

[21]. Cui Hengjian, The parameter estimate and properties in the Growth Curve model, *Acta Mathematica Scientia*, 16(4), 1996, 404-408.

[22]. Cui Hengjian and Wang Xuefeng, Property of kernel density estimation and application in the diameter distribution, *Journal of Beijing Forestry University*, 18(2), 1996, 67-72.

[23]. Cui Hengjian, The laws of the iterated logarithm for two kinds of PP statistics, *Statistics and Probability Letters*, 32, 1997, 235-243.

[24]. Cui Hengjian, Asymptotic properties of Generalized MAD estimators in EV model, *Science in China (Series A)*, 27(2), 1997, 119-131.

[25]. Cui Hengjian and Wu Honggan, Modeling *Dendrolimus Punctatus* damage by remote sense detecting, *Journal of Biomathematics*, 12(5), 1997, 611-616.

[26]. Cui Hengjian, Asymptotic normality of M-estimates in the EV model, *J. Sys. Sci. and Math. Scis.*, 10(3), 1997, 225-236.

[27]. Qin Quaizhen, Cui Hengjian and Li Yong, The N.S. conditions for the ratio of two quadratic forms to have an F-distribution and its applications, *Commun. Statist., Theory and Method*, 27(2), 1998, 453-471.

[28]. Qin Quaizhen, Cui Hengjian and Li Yong, The Necessary and sufficient

conditions for the ratios of quadratic forms to be distributed as F-distributions, Chinese Journal of Applied Probability and Statistics, 14(1), 1998, 79-84.

[29]. Cui Hengjian and Yuan Xiujiu, The estimate and test in the presence of auxiliary information, J. Sys. Sci. and Math. Scis., 11(2), 1998, 117-124.

[30]. Cui Hengjian and Li Rongcai, On parameter estimation for semi-linear errors-in-variables models, Journal of Multivariate Analysis, 1998, 64, 123-145.

[31]. Cui Hengjian, The CUSUM Q charts and its properties for monitoring process variance, Application of Statistics and Management, 1998, 17(4), 33-38.

[32]. Cui Hengjian, Li Yong and Qin Huaizhen, The estimation theory for non-linear semiparametric EV regression model, Chinese Science Bulletin, 1998, 43(23), 2493-2497.

[33]. Cui Hengjian, The asymptotic properties of distribution function and quantile estimates in the presence of auxiliary information, Journal of Beijing Normal University (Natural Science), 1998, 34(4), 450-455.

[34]. Cui Hengjian, Asymptotic distribution and its expansion for the weighted PP type Cramer-von Mises statistic, Chinese Journal of Applied Probability and Statistics, 15(3), 1999, 281-286.

[35]. Cui Hengjian and Chen Guanglei, Skewness and kurtosis statistics for testing normality in EV model, J. of Beijing Normal University (Natural Science) , 36(1), 2000, 9-13.

[36]. Cui Hengjian, A projection type distribution function and quantile estimates in the presence of auxiliary information, Statistics & Probability Letters 48, 2000, 91-100.

[37]. Cui Hengjian and Chen Qiuhua, The story of Gaussian distribution, Mathematical Bulletin in China, 4, 2000, 40-42.

[38]. Cui Hengjian, Rate of convergence of the density estimator on an unknown orientation, Journal of Chinese Applied Probability of Statistics, 15(2000) 30-45.

[39]. Cui Hengjian and Yuan Xiujiu, Smoothed empirical likelihood confidence

intervals for quantile in the partial symmetric auxiliary information, *J. Sys. Sci. and Math. Scis.*, 21(2), 2001, 172-181.

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- [50]. Chan Laikow and Cui Hengjian, Skewness correction \bar{X} and R charts for skewed distribution. *Naval Research Logistics*, 50, 2003, 555-573.
- [51]. Zhu Lixing and Cui Hengjian, Semiparametric regression model with errors in variables. *Scan. J. Statist.* 30 (1), 2003, 429-442.
- [52]. He Xuming, Cui Hengjian and Simpson, D., Longitudinal data analysis using t-type regression. *J. Statist. Planning and Inference.* 122, 2003, 253-269.
- [53]. Cui Hengjian, He Xuming, and Kai, W. Ng., Aysmptotic distributions of principal components based on robust dispersions. *Biometrika.* 90(4), 2003, 953-966.
- [54]. Cui Hengjian, Li Zhonglai, Yang Hua and Li Xiaowen, Nonlinear regression in SARS forecasting. *Journal of Remote Sensing*, 4, 2003, 74-79.
- [55]. Li Zhonglai, Cui Hengjian, Yang Hua and Li Xiaowen, SI models and picewise SI model on SARS forecasting. *Journal of Remote Sensing*, 7(5), 2003, 347-349.
- [56]. Zhu Lixing, Song Weixing and Cui Hengjian, Testing lack-of-fit for a polynomial errors-in-variables models. *Acta Mathematica Applicatae Sinica.* 19 (3), 2003, 1-10.
- [57]. Li Xuelian and Cui Hengjian, Violent behaviour analysis of undergraduate and policy of education and management. *Journal of Beijing Normal University (Social Science)* , special issue, 2003, 41-84.
- [58]. Cui Hengjian, Estimation in partial linear EV models with replicated observations. *Science in China (Ser. A, English Version)*, 47(1), 2004, 144-159.
- [59]. Cui Hengjian, Estimation in partial linear EV models with replicated observations. *Science in China (Ser. A, Chinese Version)*, 34(4), 2004, 467-482.
- [60]. Zuo Yijun, Cui Hengjian and He Xuming, On the Stahel-Donoho estimator and depth-weighted means of multivariate data. *Ann. Statist.* 32 (1), 2004, 167-188.
- [61]. Zuo Yijun , Cui Hengjian and Dennis Young, Influnce function and maximum bias of projection depth based estimators. *Ann. Statist.* 32(1), 2004, 189-218.

- [62]. Zuo Yijun and Cui Hengjian, Statistical depth functions and some applications. *Advances in Mathematics*, 33 (1), 2004, 1-25.
- [63]. Wang Xueli and Cui Hengjian, Local linear estimation in presence of auxiliary information. *J. Chinese Applied Probability and Statistics*, 20(2), 2004, 161-170.
- [64]. Cui Hengjian, On consistency and normality for t-type regression estimation. *Science in China (Ser. A, Chinese Version)* 34(3): 2004, 361-372.
- [65]. Cui Hengjian, On consistency and normality for t-type regression estimation. *Science in China (Ser. A, English Version)* 47(4): 2004, 628-639.
- [66]. Cui Hengjian, Kai W. Ng and Zhu Lixing, Estimation in mixed effects model with errors in variables. *J. Multivariate Anal.* 91 (1), 2004, 53-73.
- [67]. Chen Guang-lei and Cui Hengjian, The testing for normality based on PP-skewness and PP-kurtosis in EV model. *Math. Appl. (Wuhan)* 17(1), 2004, 16-21.
- [68]. Cui Hengjian, He Xuming, and Kai, W. Ng, M-estimation for linear models with spatially-correlated errors. *Statist. Probab. Lett.* 66(4), 2004, 383-393.
- [69]. Zhu Lixing and Cui Hengjian, Some properties of a lack-of-fit for a linear errors in variables model. *Acta Mathematica Applicatae Sinica*, 20(4), 2004, 533-540.
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- [71]. Tong Xingwei, Cui Hengjian and Zhao Hui, Asymptotics of Huber-Dutter estimators for partial linear model with nonstochastic designs. *Acta Mathematica Applicatae Sinica*, 21 (2), 2005, 257-268.
- [72]. Wang Darong, Cui Hengjian and Tong Xingwei, Testing for independency of bivariate extreme value distribution and its application in Shenzhen stocks exchange. *Statistics and Decision*, 3, 2005, 57-59.
- [73]. Cui Hengjian, T-type regression and L1, L2 approaches. *Application of*

Statistics and Management, 25 (Special Issue), 2005, 5-10.

[74]. Arcones Miguel A., Cui Hengjian and Zuo Yijun, Empirical depth processes. To appear in *Test*. 2005.

[75]. Chen Songxi and Cui Hengjian, On Bartlett correction of empirical likelihood in the presence of nuisance parameters. To appear in *Biometrika*. 2005,

[76]. Zhu Lixing and Cui Hengjian, Testing lack-of-fit for general linear errors in variables models. To appear in *Statistica Sinica*. 2005.

[77]. Cui Hengjian and Kong Efang, Empirical likelihood confidence regions for semi-parametric errors-in-variables models. To appear in *Scandinavian Journal of Statistics*. 2005.

[78]. Cui Hengjian, Asymptotics of mean transformation estimators with errors in variables model. To appear in *Journal of Sys. Sci. & Comp.*. 2005.

[79]. Jin Jiao and Cui Hengjian, Test for homoskedasticity of variance in non-parametric regression model. To appear in *Journal of Sys. Sci. & Math*. 2005

11. SUBMITTED PAPERS TO REFEREED JOURNALS

[1]. Cui Hengjian, He Xuming and Liu Li (2003): Testing additivity with regression splines (revised).

[2]. Cui Hengjian and Chan Laikow (2003): Control charts for short runs.

[3]. Chen Songxi and Cui Hengjian (2003): On the second order properties of empirical likelihood with moment restrictions.

[4]. Gao Xiuhong and Cui Hengjian (2004): Quadratic admissible estimate of covariance in pseudo-elliptical contoured distribution.

[5]. Jin Jiao and Cui Hengjian (2004): The discrimination of signal in Gene's identification.

[6]. Cui Hengjian and Wang Qiang (2005): Parameter estimation in varying coefficients structural EV model.