9th International Purdue Symposium on Statistics

Data Revolution: Opportunities and Challenges for Statistics

June 5 - 8, 2018
Purdue University
West Lafayette, Indiana, U.S.

Sponsors:
College of Science, Purdue University
Discovery Park, Purdue University
Institute for Global Security and Defense Innovation, (i-GSDI), Discovery Park, Purdue University
Corteva agriscience™, Agriculture division of DowDuPont

http://www.stat.purdue.edu/symp2018
It is my great pleasure to welcome you to the beautiful campus of Purdue University in West Lafayette. The International Purdue Symposium on Statistics is an event that has been held every five years since the late 1960s in an effort to further the development of the field of Statistics. This year also marks the 50th Anniversary of the Department of Statistics.

The Department of Statistics became an independent entity in 1968 after it was formed in 1963 within the Division of Mathematical Sciences. The growth of the Department has been intimately tied to and influenced by the leadership of its former visionary department heads, Shanti Gupta (1968-1995), Mary Ellen Bock (1995-2010) and Rebecca Doerge (2010-2015). As a result, the Department is well positioned to be a leader in research and education in this big data era where a new paradigm and breakthroughs are needed to tackle data of massive quantity and complex structure. In your registration package, there is a brief history of the Department of Statistics written by Srivastava and Doerge (2013) with some supplementary materials written by me.

I would like to acknowledge the huge amount of effort by the Programing Committee and in particular Bruce Craig who co-chaired the Program Committee. My sincere appreciation also goes to Jim Berger who organized two memorial sessions in honor of Professor J. K. Ghosh, and to Anirban DasGupta who organized a memorial session in honor of Professor Herman Rubin. I am grateful to the plenary speakers, presenters and sponsors without whom this Symposium would not be possible. I also thank our dedicated staff members and in particular, Jesse Wallenfang and Holly Graef.

I hope you enjoy the Symposium and have a wonderful time in West Lafayette!

Hao Zhang
Professor and Head of Statistics
Plenary Speakers
Fowler Hall, Stewart (STEW) Center

James O. Berger
The Arts and Sciences Professor of Statistics
Department of Statistical Science, Duke University

Encounters with imprecise probabilities

There is a Society of Imprecise Probability (http://www.sipta.org/). At their annual meeting last July, I gave this talk to illustrate some of the methods Bayesians use to deal with imprecise probability. The illustrations considered include dealing with interval valued probabilities, the p-value problem, optimal normal hierarchical Bayesian analysis, and uncertainty quantification of complex computer models. Many of the ideas behind Bayesian methods for dealing with imprecise probability arose from Herman Rubin, so this talk is also given in honor of his enduring legacy.

Peter Bühlmann
Full Professor
Department of Mathematics, ETH, Zürich

Invariance, causality and novel robustness

Heterogeneity in potentially large-scale data can be beneficially exploited for causal inference and novel robustness. The key idea relies on invariance and stability across different heterogeneous regimes or sub-populations. What we term as "anchor regression" opens up new insights and connections between causality and protection (robustness) against worst case perturbations in prediction problems. We will discuss the methodology and some applications.

Tony Cai
Dorothy Silberberg Professor of Statistics
The Wharton School at the University of Pennsylvania

Statistical and Computational Limits for Submatrix Localization and Sparse Matrix Detection

In the conventional statistical framework, the goal is developing optimal inference procedures, where optimality is understood with respect to the sample size and parameter space. When the dimensionality of the data becomes large as in many contemporary applications, the computational concerns associated with the statistical procedures come to the forefront. A fundamental question is: Is there a price to pay for statistical performance if one only considers computable (polynomial-time) procedures? After all, statistical methods are useful in practice only if they can be computed within a reasonable amount of time.

In this talk, we discuss the interplay between statistical accuracy and computational efficiency in two specific problems: submatrix localization and sparse matrix detection based on a noisy observation of a large matrix. The results show some interesting phenomena that are quite different from other high-dimensional problems studied in the literature.

Titles & Abstracts: http://www.stat.purdue.edu/symp2018
Wireless login password: distributed with your Symposium badge
Guy Lebanon
Director
Machine Learning and AI, Amazon, Inc.

**Being Smart with Art, News, and E-Commerce**

I will discuss several challenges that are of critical importance to the tech industry and currently receive little attention in the research community. Among these challenges are selection and composition of box-art images, producer-consumer marketplaces in newsfeeds, and modeling long-term effects in e-commerce. After presenting the challenges I will discuss several possible solutions, and ways in which the research community can help out.

Xihong Lin
Henry Pickering Walcott Professor of Biostatistics and Chair
Department of Biostatistics and Department of Statistics, Harvard University

**Statistical Inference for Analysis of Massive Health Data: Challenges and Opportunities**

Massive 'ome data, including genome, exposome, and phenome data, are becoming available at an increasing rate with no apparent end in sight. Examples include Whole Genome Sequencing data, large-scale remote-sensing satellite air pollution data, digital phenotyping, and Electronic Medical Records. The emerging field of Health Data Science presents statisticians with many exciting research and training opportunities and challenges. Success in health data science requires strong statistical inference, integrated with computer science and information science. Examples include signal detection, network analysis, integrative analysis of different types and sources of data, and incorporation of domain knowledge in health data science method development. In this talk, I discuss some of the challenges and opportunities, and illustrate them using high-dimensional testing of dense and sparse signals for whole genome sequencing analysis, integrative analysis of different types and sources of data, and analysis of pleiotropy using biobanks and Electronic Medical Records (EMRs).

Donald B. Rubin
John L. Loeb Professor of Statistics
Department of Statistics, Harvard University

**Essential concepts of causal inference — a remarkable history**

I believe that a deep understanding of cause and effect, and how to estimate causal effects from data, complete with the associated mathematical notation and expressions, only evolved in the twentieth century. The crucial idea of randomized experiments was apparently first proposed in 1925 in the context of agricultural field trials but quickly moved to be applied also in studies of animal breeding and then in industrial manufacturing. The conceptual understanding seemed to be tied to ideas that were developing in quantum mechanics. The key ideas of randomized experiments evidently were not applied to studies of human beings until the 1950s, when such experiments began to be used in controlled medical trials, and then in social science — in education and economics. Humans are more complex than plants and animals, however, and with such trials came the attendant complexities of non-compliance with assigned treatment and the occurrence of “Hawthorne” and placebo effects. The formal application of the insights from earlier simpler experimental settings to more complex ones dealing with people, started in the 1970s and continue to this day, and include the bridging of classical mathematical ideas of experimentation, including fractional replication and geometrical formulations from the early twentieth century, with modern ideas that rely on powerful computing to implement aspects of design and analysis.
Symposium Program Committee

Hao Zhang  Guang Cheng  Bruce Craig  Chuanhai Liu  Raghu Pasupathy

Vinayak Rao  Mark Daniel Ward  Jun Xie  Dabao Zhang  Lingsong Zhang

Symposium Advisory Committee

James O. Berger  Mary Ellen Bock  Rebecca W. Doerge  Patrick J. Wolfe

Titles & Abstracts: http://www.stat.purdue.edu/symp2018
Wireless login password: distributed with your Symposium badge
Tuesday, June 5 - Workshop Schedule

7:30–8:30 a.m. **Registration / Information***
Outside of RAWL 2070 (Refreshments will also be available)

8:30–11:30 a.m. **Workshops Part 1**

**Workshop 1: An Overview of Linear Mixed Models**
(Chair: Bruce Craig)
RAWL 2070

**Workshop 2: Introduction to Data Analysis for Big Data**
(Chair: Mark Daniel Ward)
RAWL 2058

**Workshop 3: Stochastic Optimization**
(Chair: Raghu Pasupathy)
RAWL 3058

**Workshop 4: Computing with Big Data: An Introduction to SupR**
(Chair: Chuanhai Liu)
RAWL 2082

11:30 am-1:00 pm  Lunch Break (on your own)

1:00–4:00 pm  **Workshops Part 2** (same rooms as above)

*Refreshments will also be available from 2:00-3:00 pm at registration desk
Wednesday, June 6 - Symposium - Morning

7:30 am  
Registration/ Information Table (open until 5 pm)  
STEW East Foyer

8:20 - 8:30 am  
Opening Remarks:  
Patrick Wolfe, Frederick L. Hovde Dean of the College of Science

Fowler Hall (STEW)

8:30 - 9:30 am  
Plenary Session  
Encounters with imprecise probabilities  
James Berger, Duke University  
Chair: Thomas Sellke, Purdue University

Fowler Hall (STEW)

9:30 - 10:00 am  
Break / Coffee  
STEW 218

10:00 am - noon  
Morning Technical Sessions

SESSION 1: In Honor of John Deely  
STEW 214 AB

Co-organizers: Bruce Craig, Purdue University and Wesley Johnson, University of California, Irvine

Chair: Bruce Craig, Purdue University

10:00 - 10:30 am  
Ronald Christensen, University of New Mexico  
On Rereading Deely and Lindley

10:30 - 11:00 am  
Purushottam Laud, Medical College of Wisconsin  
Low Information Omnibus (LIO) Priors for Dirichlet Process Mixture Models

11:00 - 11:30 am  
Wesley Johnson, University of California, Irvine  
Some Thoughts on Objective Versus Subjective Bayes Factors for the Two Sample Comparison

11:30 am - 12:00 pm  
James O’Malley, Dartmouth College  
Modeling a Bivariate Residential-Workplace Neighborhood Effect when Estimating the Effect of Proximity to Fast-Food Establishments on Body Mass Index

SESSION 2: Statistical Developments in Analysis of Genomics Data for Disease Phenotype and Drug Response  
STEW 214 CD

Organizer and Chair: Jun Xie, Purdue University

10:00 - 10:40 am  
Ching-Ti Liu, Boston University  
Genetic Fine Mapping Incorporating Functional Annotation: A Random Effects Approach

10:40 - 11:20 am  
Wei Sun, Fred Hutchinson Cancer Research Center  
Estimation of Intra-Tumor Heterogeneity and Assessing Its Impact on Survival Time

11:20 am - 12:00 pm  
Yaowu Liu, Harvard University  
Cauchy Combination Test: a Powerful Test with Analytic P-value Calculation under Arbitrary Dependency Structures
Wednesday, June 6 - Symposium - Afternoon

12:00 - 1:30 pm  Lunch Break  (on your own); for a list of local restaurants, please see: https://www.yelp.com/c/west-lafayette-in-us/restaurants. There are also several dining options available on the ground floor of the Memorial Union (PMU).

1:30 - 3:30 pm  Afternoon Technical Sessions

SESSION 3: Statistical Challenges for National Security
Co-organizers: Dan DeLaurentis, Purdue University and Justin Newcomer, Sandia National Laboratory
Chair: Justin Newcomer, Sandia National Laboratory

1:30 - 2:00 pm  Adam Cardinal-Stakenas, National Security Agency
Statistics Problems at NSA

2:00 - 2:30 pm  Katherine Simonson, Sandia National Laboratories
One-Class Classifiers for National Security Applications

2:30 - 3:00 pm  Kelly Avery, Institute for Defense Analyses
Statistical Design & Analysis Challenges in Defense Testing

3:00 - 3:30 pm  Suresh Jagannathan, Purdue University
The Role of Academic Research at DARPA

SESSION 4: Big Data Theory and Computation
Organizer: Guang Cheng, Purdue University
Chair: Shih-Kang Chao, Purdue University

1:30 - 2:00 pm  Shih-Kang Chao, Purdue University
Diffusion Approximation to Stochastic Mirror Descent with Statistical Applications

2:00 - 2:30 pm  Zijian Guo, Rutgers University
Semi-supervised Inference for Explained Variance in High-dimensional Linear Regression and Its Applications

2:30 - 3:00 pm  Xiao Han, University of Southern California
A unified matrix model: the largest eigenvalue and its applications

3:00 - 3:30 pm  Mingao Yuan, Indiana University - Purdue University Indianapolis
Likelihood Ratio Test for Stochastic Block Models with Bounded Degrees

3:30 - 4:00 pm  Break / Coffee
Continued on next page...
Wednesday, June 6 - Symposium - Afternoon (cont’d)

4:00 - 5:00 pm  Plenary Session  Fowler Hall (STEW)
   Statistical and Computational Limits for Submatrix Localization and Sparse Matrix Detection
   Tony Cai, University of Pennsylvania
   Chair: Anirban DasGupta, Purdue University

5:00 - 5:15 pm  Break

5:15 - 6:30 pm  Poster Session  STEW 218
Thursday, June 7 - Symposium - Morning

7:30 am  Registration/ Information Table (open until 5 pm)  STEW East Foyer

8:30 - 9:30 am  Plenary Session  Fowler Hall (STEW)

*Invariance, causality and novel robustness*
Peter Bühlmann, ETH Zürich
Chair: Xiao Wang, Purdue University

9:30 - 10:00 am  Break / Coffee  STEW 218

10:00 am - noon  Morning Technical Sessions

**SESSION 5: Big Data in Plant Science I**  STEW 214 AB
Co-organizers: Min Zhang, Purdue University, Jianming Yu, Iowa State University, and Siva Kumpatla, Corteva agriscience, Agriculture Division of DowDuPont; Chair: Min Zhang, Purdue University

10:00 - 10:30 am  Patrick Schnable, Iowa State University
*The Potential of Predictive Plant Phenotyping to Address (some of) the Challenges Facing Crop Production*

10:30 - 11:00 am  Alexander Lipka, University of Illinois at Urbana-Champaign
*Quantification of Non-Additive Genomic Contributions towards Food and Energy-related Crop Traits*

11:00 - 11:30 am  Tingting Guo, Iowa State University
*From data mining to knowledge discovery: hidden relationships among genotype, phenotype, and environment*

11:30 am - 12:00 pm  Mitch Tuinstra, Purdue University
*Plant Breeding in the Omics Era*

**SESSION 6: Nonparametric Bayes: Big Models for Big Data**  STEW 214 CD
Organizer and Chair: Vinayak Rao, Purdue University

10:00 - 10:30 am  Peter Mueller, University of Texas at Austin
*Scalable Bayesian Nonparametric Clustering and Classification for EHR data*

10:30 - 11:00 am  Long Nguyen, University of Michigan
*Streaming dynamic and distributed inference of latent geometric structures*

11:00 - 11:30 am  Sinead Williamson, University of Texas at Austin
*Nonparametric models for structured sparse graphs*

11:30 am - 12:00 pm  Steve MacEachern, Ohio State University
*Aggregated Pairwise Classification of Shapes*
Thursday, June 7 - Symposium - Afternoon

12:00 - 1:30 pm  Lunch Break (on your own); for a list of local restaurants, please see: https://www.yelp.com/c/west-lafayette-in-us/restaurants. There are also several dining options available on the ground floor of the Memorial Union (PMU).

1:30 - 3:30 pm  Afternoon Technical Sessions

SESSION 7: Scalable Bayesian Methods for Large and Complex Data
Organizer and Chair: Anindya Bhadra, Purdue University  STEW 214 CD

1:30 - 2:00 pm  Jeffrey Morris, MD Anderson Cancer Center
*Bayesian Semiparametric Functional Mixed Models for Serially Correlated Functional Data, with Application to Glaucoma Data*

2:00 - 2:30 pm  Naveen Narisetty, University of Illinois at Urbana-Champaign
*Scalable Bayesian approaches for quantile regression under censoring*

2:30 - 3:00 pm  Veronika Rockova, Chicago Booth
*Posterior concentration for Bayesian regression trees and their ensembles*

3:00 - 3:30 pm  Questions and Discussion

SESSION 8: Big Data in Plant Science II
Co-organizers: Min Zhang, Purdue University, Jianming Yu, Iowa State University, and Siva Kumpatla, Corteva agriscience, Agriculture Division of DowDuPont; Chair: Jianming Yu, Iowa State University  STEW 214 AB

1:30 - 2:00 pm  Rebecca W. Doerge, Carnegie Mellon University
*The Future of Statistical Bioinformatics and Genomics in the Automated World of Agriculture*

2:00 - 2:30 pm  Zhen Zhang, Corteva agriscience, Agriculture Division of DowDuPont
*Semiparametric Bayesian Analysis of Big Data with Censoring Observations*

2:30 - 3:00 pm  Min Zhang, Purdue University
*Training and new statistical methods for big data in plant research*

3:00 - 3:30 pm  Karl W. Broman, University of Wisconsin-Madison
*R/qtl2: QTL analysis in multi-parent populations*

SESSION 9: In Memory of Herman Rubin and His Contributions
Organizer and Chair: Anirban DasGupta, Purdue University  STEW 202

1:30 - 2:10 pm  Rodrigo Bañuelos, Purdue University
*A tale of three inequalities, conversations with Herman Rubin*

Continued on next page
Thursday, June 7 - Symposium - Afternoon (cont’d)

Continued from previous page

SESSION 9: In Memory of Herman Rubin and His Contributions

2:10 - 2:50 pm Andrew L. Rukhin, National Institute of Standards and Technology, U.S.
    Heterogenous Data and Objective Priors

2:50 - 3:30 pm Rick Vitale, University of Connecticut
    Two Papers with Herman

3:30 - 4:00 pm Break / Coffee

4:00 - 5:00 pm Plenary Session Fowler Hall (STEW)
    Statistical Inference for Analysis of Massive Health Data:
    Challenges and Opportunities
    Xihong Lin, Harvard University
    Chair: Jun Xie, Purdue University
Friday, June 8 - Symposium - Morning

7:30 am  Registration/ Information Table (open until 3 pm)  STEW East Foyer

8:30 - 9:30 am  Plenary Session  Fowler Hall (STEW)
    Essential concepts of causal inference — a remarkable history
    Donald Rubin, Harvard University
    Chair: Hao Zhang, Purdue University

9:30 - 10:00 am  Break / Coffee  STEW 218

10:00 am - noon  Morning Technical Sessions

SESSION 10: Jayanta K. Ghosh Memorial Session on Model Uncertainty
Organizer and Chair: Jim Berger, Duke University  STEW 214 AB

10:00 - 10:40 am  Malgorzata Bogdan, Wroclaw University of Science and Technology
    Model selection and multiple testing - a journey with Jayanta K. Ghosh

10:40 - 11:20 am  Bertrand Clarke, University of Nebraska-Lincoln
    Estimating the VC dimension with applications to model selection

11:20 am - 12:00 pm  Malay Ghosh, University of Florida
    Bayesian multiple testing under sparsity

SESSION 11: Deep Neural Nets, Scalable Computing and Finance
Organizer and Chair: Kiseop Lee, Purdue University  STEW 202

10:00 - 10:30 am  Colm O'Cinneide, QS Investors LLC
    Three theorems on risk contributions

10:30 - 11:00 am  Xiao Wang, Purdue University
    Weight Normalized Deep Neural Networks

11:00 - 11:30 am  Faming Liang, Purdue University
    Markov Neighborhood Regression for High-Dimensional Inference

11:30 am - 12:00 pm  Kylie Bemis, Northeastern University
    Scalable R computing with big data-on-disk for bioinformatics and beyond

SESSION 12: Precision Medicine  STEW 214 CD
Organizer: Lingsong Zhang, Purdue University
Chair: Arman Sabbaghi, Purdue University

10:00 - 10:40 am  Guanhua Chen, University of Wisconsin
    Constructing Stabilized Dynamic Treatment Regimes
    Session continued on next page...
Friday, June 8 - Symposium - Morning (cont’d)

SESSION 12: Precision Medicine - continued

10:40 - 11:20 am Bruce Craig, Purdue University
Distance Weighted Discrimination Approach for Precision Medicine

11:20 am - 12:00 pm Haoda Fu, Eli Lilly and Company
Individualized Treatment Recommendation (ITR) for Survival Outcomes

Friday, June 8 - Symposium - Afternoon

12:00 - 1:30 pm Lunch Break (on your own); for a list of local restaurants, please see: https://www.yelp.com/c/west-lafayette-in-us/restaurants. There are also several dining options available on the ground floor of the Memorial Union (PMU).

1:30 - 3:30 pm Afternoon Technical Sessions

SESSION 13: Divide & Recombine with DeltaRho R & Hadoop for Big Data Analysis
Organizer and Chair: William S. Cleveland, Purdue University

1:30 - 2:10 pm William S. Cleveland, Purdue University
Divide & Recombine (D&R) with DeltaRho for Big Data Analysis

2:10 - 2:50 pm Wen-wen Tung, Purdue University
DeltaRho for Deep Analysis of Atmospheric Convection and Precipitation to Advance the Understanding of Earth’s Water Cycle

2:50 - 3:30 pm Aritra Chakravorty, Purdue University
Introduction to Embarrassingly Parallel Statistics and its applications for computation of Quantiles and KD-trees for large data via Divide and Recombine method

SESSION 14: Jayanta K. Ghosh Memorial Session on Bayesian Nonparametrics, Empirical Processes, and Convexity
Organizer: James Berger, Duke University
Chair: R.V. Ramamoorthi, Michigan State University

1:30 - 2:10 pm Anirban DasGupta, Purdue University
Empirical Processes, Clustering, Convexity, and Variational Diameters

Continued on next page
Friday, June 8 - Symposium - Afternoon (cont’d)

SESSION 14: Jayanta K. Ghosh Memorial Session on Bayesian Nonparametrics, Empirical Processes, and Convexity
STEW 214 AB continued

2:10 - 2:50 pm Subhashis Ghosal, North Carolina State University
_Bayesian mode and maximum estimation and accelerated rates of contraction_

2:50 - 3:30 pm Surya Tokdar, Duke University
_Semi-parametric density estimation with logistic Gaussian processes_

SESSION 15: Probabilistic Machine Learning and Modern Statistics
Organizer and Chair: Vinayak Rao, Purdue University
STEW 214 CD

1:30 - 2:00 pm Babak Shahbaba, University of California at Irvine
_Dynamic Bayesian Models for Neural Data Analysis_

2:00 - 2:30 pm Jean Honorio, Purdue University
_Learning linear structural equation models in polynomial time and sample complexity_

2:30 - 3:00 pm Qiang Liu, University of Texas at Austin
_A Stein variational framework for deep probabilistic modeling_

3:00 - 3:30 pm Bharath Sriperumbudur, Pennsylvania State University
_On Approximate Kernel PCA Using Random Features: Computational vs. Statistical Trade-off_

3:30 - 4:00 pm Break / Coffee
STEW 218

4:00 - 5:00 pm Plenary Session
Fowler Hall (STEW)
_Being Smart with Art, News, and E-Commerce_
Guy Lebanon, Amazon Inc.
Chair: Bruce Craig, Purdue University

6:00 - 11:00 pm 50th Anniversary Reception and Banquet
Purdue Memorial Union (PMU) South Ballroom
# Symposium Program At-A-Glance

## Tuesday, June 5 — Workshops

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<th>Time</th>
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<td>7:30– 8:30 am</td>
<td>Registration: outside of RAWL 2070</td>
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<td>8:30–11:30 am</td>
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<td>Workshop 4: RAWL 2082</td>
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<td>11:30 am–1:00 pm</td>
<td>Lunch on your own</td>
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## Wednesday, June 6 — Sessions

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<td>7:30 am– 5:00 pm</td>
<td>Registration/ Information table: STEW East Foyer</td>
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<tr>
<td>8:20– 9:30 am</td>
<td>Opening Remarks and Plenary Session: Fowler Hall, STEW</td>
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<tr>
<td>9:30– 10:00 am</td>
<td>Break - STEW 218</td>
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<tr>
<td>10:00 am– noon</td>
<td>Session 1: STEW 214 AB</td>
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<td>Session 2: STEW 214 CD</td>
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<td>noon– 1:30 pm</td>
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<td>Session 3: STEW 214 AB</td>
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<td>Session 4: STEW 214 CD</td>
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<td>Break - STEW 218</td>
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<td>4:00– 5:00 pm</td>
<td>Plenary Session: Fowler Hall, STEW</td>
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## Thursday, June 7 — Sessions

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<td>Session 9: STEW 202</td>
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<td>Plenary Session: Fowler Hall, STEW</td>
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## Friday, June 8 — Sessions

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### Important Details:
- Guest wireless accounts are included with your registration materials.
- Please wear your Symposium badge at all times.
- Please do not leave valuables unattended.
- Refreshments are available Wednesday - Friday in STEW 218 at the following times: 7:30 - 8:30 a.m., 9:30 - 10:00 a.m., and 3:30 - 4:00 p.m.
- Online Symposium Program with titles and abstracts for all sessions, workshops, and posters can be found on our website: [http://www.stat.purdue.edu/symp2018.html](http://www.stat.purdue.edu/symp2018.html)