WILLIAM W.S. WEI

OFFICE ADDRESS

Department of Statistics, Operations, and Data Science
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EDUCATION

Ph.D. (Statistics), 1974, University of Wisconsin-Madison
B.A. (Mathematics), 1969, University of Oregon
B.A. (Economics), 1966, National Taiwan University

WORK HISTORY

Professor, 1986-Present
Department of Statistics, Temple University

Department Chair, 1982-1987
Department of Statistics, Temple University

Associate Professor, 1978-1986
Department of Statistics, Temple University

Assistant Professor, 1974-1978
Department of Statistics, Temple University

HONORS and AWARDS

Listed in American Men and Women of Science, Who's Who in Technology Today, and Who's Who Among Asian Americans.

Fellow of the Royal Statistical Society, 1980.

Elected Member of the International Statistical Institute, 1993.

Fellow of the American Statistical Association, 2002.

Fox School Lifetime Achievement Award, 2014.

Russer Excellence in Leadership Award for Research, 2016.

Professional Medal from Taiwan Hakka Affairs Council, 2019.

Fox School Lifetime Achievement Award, 2024.

TEACHING

Develop and teach many undergraduate and graduate courses including Time Series Analysis and Forecasting

UNIVERSITY, SCHOOL, DEPARTMENT, and COMMUNITY SERVICE

1. **Department Chair, Department of Statistics, 1982-1987.**
   (1) **Established the department newsletter, T-Stat News, to publicize the department and its academic programs.**
   (2) **Started a new undergraduate statistic major.**
   (3) **Raised outside funding support, established Statistics Reading Room, purchased computers and terminals for all full-time faculty members, and created Statistics Computer Lab, the first one in the school.**
2. **University Services**
   (1) **Met with various university offices including National Taiwan University, National Central University, National Cheng Kung University during my Taiwan trip to discuss the five year dual bachelor's and master's degree (DBMD) program with Temple University. 2009.**
   (2) **Donations to the School and the University new building constructions, and established William W.S. Wei Scholarship Fund to support students.**
3. **Community Services**
   (1) **President, Taiwanese Association of America, Greater Philadelphia Chapter, 2001.**
   (2) **President, FAPA Pennsylvania Chapter, 2002-2003.**
   (3) **President, Taiwanese Hakka Association-East Coast. 2004-2006**
   (4) **President, Taiwan Hakka Association for Public Affairs in North America (HAPA-NA). 2005.**
   (4) **Member of American Statistical Association Fiscal Oversight Committee, 2008-2009**
   (5) **President of THAA (Taiwanese Hakka Associations of America), 2014-2015.**

PROFESSIONAL ACTIVITIES AND SERVICE

Memberships:

American Statistical Association (ASA, Fellow).
Royal Statistical Society (RSS, Fellow).
International Chinese Statistical Association (ICSA).
International Statistical Institute (ISI, Elected Member).

Editorships:

Associate Editor, Journal of Applied Statistical Science.
Associate Editor, Journal of Forecasting.
Member of Editorial Board, Advances in Quantitative of Finance and Accounting.
Guest Editor, Selected Papers from the ICSA 1999 Applied Statistics Symposium, Communications in Statistics, Volume 29, 5&6, 2000.
Editorial board for Frontiers in Applied Mathematics and Statistics.

Professional Committees and Offices:

President, ASA Philadelphia Chapter, 1997-1998.
Member, the American Statistical Association Committee on International Relations in Statistics, Jan. 1, 2000 – Dec. 31, 2005.
Chair, the 2002 ICSA Applied Statistics Symposium Program Committee.
President, International Chinese Statistical Association (ICSA), 2002.
ASA Fiscal Oversight Committee, 2008-2012.

RESEARCH INTERESTS

Aggregation effects, time unit selection, multivariate GARCH, repeated measurements, space-time modelling, and high dimension reduction in multivariate time series analysis.

PUBLICATIONS AND INVITED LECTURES/PRESENTATIONS

I. BOOKS

Time Series Analysis: Univariate and Multivariate Methods, 1st edition, 1990; 2nd edition, 2006; classic version, 2019, Pearson Addison-Wesley, Reading, Massachusetts.
https://www.pearson.com/store/p/time-series-analysis-univariate-and-multivariate-methods-classic-version/P200000006412/9780137981465

The book was translated into Chinese by a group of faculty members of the School of Statistics at Renmin University of China (People's University of China) in Beijing, China, and published by People's University Press of China.

https://book.douban.com/subject/3704339/

The book was also translated into traditional Chinese and published by Best-Wise Publishing Co., LTD, in Taipei, Taiwan.

http://www.bestwise.com.tw/book/book.aspx?ib=5113

Multivariate Time Series Analysis and Applications, 1st edition, 2019, John Wiley and Sons, Inc. https://www.wiley.com/en-us/Multivariate+Time+Series+Analysis+and+Applications-p- 9781119502937

II. REFEREED ARTICLES

Publish many research articles including the following recent ones:

Testing for Poolability of the Space-Time Autoregressive Moving-Average Model (with A. J. Gehman), 2021, Communications in Statistics-Theory and Methods, 1-21, Vol. 50, Issue 20.

The Use of Temporally Aggregated Data in Modeling and Testing a Variance Change in a Time Series (with B.Y. Lee), 2021, Communications in Statistics - Simulation and Computation, 1-18, published online, 2021.

Investigating Seasonality, Policy Intervention and Forecasting in the Indian Gold Futures Market: A Comparison Based on Modeling Non-constant Variance Using Two Different Methods (with R. Nargunam and N. Anuradha), Financial Innovation, 2021, Volume 7, Article number: 62 (2021), 1-15, published on August 16, 2021. https://doi.org/10.1186/s40854-021-00283-9.

Analyses of the Impact of Country Specific Macro Risk Variables on Gold Futures Contract and its Position as an Asset Class: Evidence from India (with Rupel Nargunam and N. Anuradha), 2023, Statistics and Its Interface, Vol.16, 57-67.

Measuring the Advantages of Contemporaneous Aggregation in Forecasting Journal (with Zeda Li), 2024, Journal of Forecasting. https://doi.org/10.1002/for.3083

PH.D. DISSERTATIONS SUPERVISED

Ralph Lee
"Seasonal Adjustment and Temporal Aggregation," June 1981.
Affiliation: The National Center for Education Statistics, the U.S. Department of Education, Washington, D.C.

Daniel Stram

"Temporal Aggregation and Disaggregation in the ARIMA Process," April 1983.
Affiliation: Professor of the Department of Preventive Medicine, the University of Southern California, Los Angles, California.
Dan is Fellow of American Statistical Association.

Joseph Heyse
"Partial Lag Autocorrelation and Partial Process Autocorrelation for Vector Time Series with Applications," March 1985.
Affiliation: Vice President, Merck Research Labs, West Point, Pennsylvania.
Joe is Fellow of American Statistical Association.

Leonard Cupingood
"Linear Filters and Their Applications to Seasonal Adjustment and Stock Option Pricing," November 1985.
Affiliation: Director of LECG Corp., and Vice President of the Center for Forensic Economic Studies.

Juan Ramos (Co-adviser: Dr. Dayal)
"Statistical Procedures for Evaluating Disease Clusters and Their Epidemiologic Interpretations," 1986.
Affiliation: Professor of the Department of Statistics, the National University of Columbia, Bogota, Columbia.

Jong-Hyup Lee
"Outlier Analysis in Time Series," May 1989.
Affiliation: Professor and Chair of the Department of Statistics, Sungshin Women's University, Seoul, Korea.

Wai-sum Chan
"Some Robust Methods for Time Series Modeling," June 1989.
Affiliation: Professor of the Department of Finance, School of Business Administration, the Chinese University of Hong Kong, Hong Kong.

Yusong Chen
"M-and GM-Recursive Algorithms for AR (p) Models and Robust Identification Methods," July 18, 1994.
Affiliation: Senior Director, AstraZeneca Inc., Wilmington, Delaware.

Erin Marie Hodgess
"Temporal Disaggregation of Time Series," August 19, 1994.
Affiliation: Associate Professor of the Department of Computer & Mathematical Sciences, the University of Houston, Houston, Texas.

Paulo Teles

"The Effects of Temporal Aggregation on Time Series Tests," September 4, 1998.
Affiliation: Professor of Statistics, School of Economics, University of Portor, Portugal.

Ceylan Yogatligil
"Temporal Aggregation and Related Problems in Multivariate Time Series Analysis," August 28, 2006.
Affiliation: Vice Chair of Statistics Department at Middle East Technical University, Ankara, Turkey.

Lingyu Zheng
"Estimation of the Linkage Matrix in the O-GARCH Model and the GO-GARCH Model," August 13, 2010.
Affiliation: Lingyu is presently Vice President of Merrill Lynch, Bank of America.

Andrew Gehman
"The Effects of Spatial Aggregation on Spatial Time Series Modeling and Forecasting," December 8, 2015.
Affiliation: Principal Statistician, GlaxoSmithKline, Collegeville, PA.

Bu Hyoung Lee
"The Use of Temporally Aggregated Data on Detecting Structural Change of a Time Series Process," March 17, 2016.
Affiliation: Tenure-Track-Assistant Professor, Department of Mathematics and Statistics, Loyola University Maryland.

Zeda Li
"New Methods on Nonstationary and high Dimensional Multivariate Time Series Analysis," March 30, 2018.
Affiliation: Tenure-Track-Assistant Professor, Baruch College, City University of New York.

Hang Chu Kim Officially change to Young Joo Kim
"Time Series Block Bootstrap Application and Effect of Aggregation and Systematic Sampling," April 9, 2018.
Affiliation: Vice President of Desk Quant at Fixed Income Mortgage Backed Securities, T. Rowe Price.

Rupel Nargunam
A PhD Research Scholar from Department of Mathematics & Actuarial Science, BSA Crescent Institute of Science and Technology, Chennai, in India, requested to study under my supervision during her 2019-2020 awarded fellowship study from the Fulbright-Nehru Doctoral Research Fellowship between August 2019 and June 2020.

Rupel has completed her Ph.D. degree and is now Lecturer at Madras School of Economics.