

## PAPERS PUBLISHED/ACCEPTED:

### *Theory of Probability and Statistics*

- [1] **Zhang, Z.** (2008) “On approximating max-stable processes and constructing extremal copula functions”. *Statistical Inference for Stochastic Processes*. To appear.
- [2] **Zhang, Z.** (2008) “Quotient correlation: a sample based alternative to Pearson’s correlation”. *Annals of Statistics*, **36**, 1007-1030.
- [3] Heffernan, J. E., Tawn, J. A., and **Zhang, Z.** (2007) “Asymptotically (in)dependent multivariate maxima of moving maxima processes.” *Extremes*, **10**, 57-82.
- [4] **Zhang, Z.** (2006). “The estimation of M4 processes with geometric moving patterns”. *Ann. Instit. Stat. Math.* Received: 16 September 2003 Revised: 28 June 2006 Published online: 18 October 2006.  
<http://www.springerlink.com/content/21x436446679737m/>
- [5] **Zhang, Z.** and Shinki, K. (2006) “Extreme co-movements and extreme impacts in high frequency data in finance.” *Journal of Banking and Finance*. **31**, 1399-1415
- [6] **Zhang, Z.** and Huang, J. (2006) “Extremal financial risk model and portfolio evaluation.” *Computational Statistics and Data Analysis*, **51**, 2313-2338.
- [7] **Zhang, Z.** (2005) “A new class of tail-dependent time series models and its applications in financial time series.” *Advances in Econometrics*, 20(B), 323-358.
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### *Statistical Methodology*

- [1] **Zhang, Z.** (2008) “On approximating max-stable processes and constructing extremal copula functions”. *Statistical Inference for Stochastic Processes*. To appear.
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- [6] Gao, F., Xiong, C., Yan, Y., Yu, K. and **Zhang, Z.** (2006). “Estimating optimum linear combination of multiple correlated diagnostic tests at a fixed specificity with Receiver Operating Characteristic Curves.” To appear in *Journal of Data Science*.
- [7] **Zhang, Z.** (2005) “A new class of tail-dependent time series models and its applications in financial time series.” *Advances in Econometrics*, 20(B), 323-358.

- [8] Xiong, C., Yu, K., Gao, F., Yan, Y. and **Zhang, Z.** (2005) “Statistical power and sample size determination for clinical trials with multiple primary endpoints-application to Alzheimer’s disease”. *Clinical Trial*, 2: 387-393, 2005.
- [9] **Zhang, Z.** and Feng, Y.C. (1997). “An approximate algorithm of generating variates and computing probabilities for nonuniform continuous statistical distributions”. *Simulation*, vol. **69**, no. 2, 91-101.
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*Biostatistics*

- [1] Gao, F., Xiong, C., Yan, Y., Yu, K. and **Zhang, Z.** (2006). “Estimating optimum linear combination of multiple correlated diagnostic tests at a fixed specificity with Receiver Operating Characteristic Curves.” To appear in *Journal of Data Science*.
- [2] Xiong, C., Yu, K., Gao, F., Yan, Y. and **Zhang, Z.** (2005) “Statistical power and sample size determination for clinical trials with multiple primary endpoints-application to Alzheimer’s disease”. *Clinical Trial*, 2: 387-393, 2005.

*Industrial Engineering*

- [1] **Zhang, Z.** and Feng, Y.C. (1997). “An approximate algorithm of generating variates and computing probabilities for nonuniform continuous statistical distributions”. *Simulation*, vol. **69**, no. 2, 91-101.
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*Scientific Collaborative Research Papers*

- [1] Barrett, B., Endrizzi, S., Andreoli, P., Barlow, S., and **Zhang, Z.** (2007). Evidence of benefit of common cold treatment: Professionals' opinions. *Wisconsin Medical Journal*. To appear.
- [2] Zgierska, A., Brown, R., Zuelsdorff, M., Brown D., **Zhang, Z.**, and Fleming, M. F. (2007). Sleep quality and daytime sleepiness among chronic non-cancerous pain patients receiving long-term opioid therapy: a cross-sectional study. *Journal of Opioid Management*. To appear.
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- [2] **Zhang, Z.** (1991). member of editorial board of *Explore to the Way of Vigorously Developing Border Area*, (chief eds. Pan Z. Y. and Li. D. G.), Yunnan Sci. & Tech. Press. Contributed work on "A model for population prediction and control", "Dynamic economic modeling social and economic system", "Input-output table analysis".
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