Highlights

In Memory of Ching-Zong Wei

Professor Ching-Zong Wei was known for his intuitive approach to complicated problems, which helped him successfully mingle theory with real life applications and merge concepts into data science. He had a tremendous effect on several topics in linear (and nonlinear) time series and sequential analyses. His pioneering contribution to the unit root testing problem, for example, had major impact on econometrics, and one of his early breakthroughs in the consistency problem remains at the core of estimation in stochastic regression models.

We wish time was frozen and he had a choice to stay – just two years ago, Ching-Zong passed away after three major brain operations in six years. The last surgery resulted in multiple complications, including pneumonia. At the end of his life, however, he was well comforted by love from family (especially his daughter and wife), friends, and colleagues.

In this issue, in addition to fourteen interesting articles in all aspects of statistics, we invited Ching-Zong's former students and collaborators to document his research work. We also appreciate a dedication from Professors Malay Ghosh and Bhramar Mukherjee of their article on sequential design to Ching-Zong. On behalf of friends and colleagues, Professor Inchi Hu wrote the editorial to highlight a yet unknown part of Ching-Zong. We are proud to feature this remarkable statistician in Statistica Sinica.

— Hwai-Chung Ho

Ching-Zong Wei (1949-2004) received his PhD from Columbia University in 1980. He later joined the faculty at the University of Maryland and was appointed a full professor in 1988. In 1990, he left the United States to become a research fellow and served as director of the Institute of Statistical Science at Academia Sinica in Taiwan from 1993 to 1999. He wrote and collaborated on several articles in time series, sequential analyses, model selection, and regression analyses. He has been listed as one of the highly cited researchers by Thomson ISI (a scientific paper tracking service) since 2001. He was a fellow of the Institute of Mathematical Statistics and received the Academic Achievement Award from the International Chinese Statistical Association. He served on the editorial boards for the Annals of Statistics and Statistica Sinica, and was the chief editor for the Journal of the Chinese Statistical Association. In addition to academic research work, he excelled in Chinese chess and was famous for winning while playing blindfolded. As a tangible example of his marvelous memory, he could recount every step in a chess game from the last to the first. He enjoyed writing articles promoting statistical education, several of which were published in the local newspaper. The last entry found in his diary was "天佑統計所 (May God bless the Institute of Statistical Science)".