Tsung-I Lin

Curriculum Vitae

Institute of Statistics
National Chung Hsing University
No. 145, Xingda Road, South Dist, Taiching City 402
Taiwan, R.O.C.
Phone: 886-4-22850420
Fax: 886-4-22873028
E-mail: tilin@nchu.edu.tw
Website: http://amath2.nchu.edu.tw/tilin/

Education

2003 Ph.D. Statistics, National Chiao Tung University, Taiwan
1997 M.A. Statistics, National Tsing Hua University, Taiwan
l993 B.S. Applied Mathematics, National Chung Hsing University, Taiwan

Professional Experience

2015/8-present **Professor** of Department of Applied Mathematics and Institute of Statistics, National Chung Hsing University, Taiwan
2013/8-2015/7 **Professor and Chair** of Department of Applied Mathematics, National Chung Hsing University, Taiwan
2013/8-2015/7 **Director** of Institute of Statistics, National Chung Hsing University, Taiwan
2011/2-2013/8 Professor, Department of Applied Mathematics, National Chung Hsing University, Taiwan
2011/2-present Adjunct Professor, Department of Public Health, Chian Medical University, Taiwan
2007/8-2009/7 Associate Professor, Department of Applied Mathematics, National Chung Hsing University, Taiwan
2005/8-2007/7 Assistant Professor, Department of Applied Mathematics, National Chung Hsing University, Taiwan
2003/8-2005/7 Assistant Professor, Department of Statistics, Tunghai University, Taiwan

Research Interest

Multivariate analysis
Computational statistics
Bayesian analysis
Financial statistics
High-dimensional data analysis
Incomplete data analysis

Awards and Honors

[1] H-index Paper Award, National Chung Hsing University (2020)
[2] Award of Distinguished Professor of National Chung Hsing University
[3] HiCi Paper Award, National Chung Hsing University (2014)
[4] Excellent Research Award for Young Scientist from National Chung Hsing University (2009)
[5] Excellence College Project Award from Ministry of Education, Taiwan (2008 and 2009)

Service and Committees

[1] **Associate Editor**, **Computational Statistics & Data Analysis**, 2015-present
[2] Scientific Committee for he 13th Conference of the IASC-ARS (IASC-ARS **2025**) University of Economics Ho Chi Minh City, Vietnam https://viasm.edu.vn/hdkh/iasc-ars-2025
[3] International Conference for Statistics and Data Science (ICSDS **2024**, July 9-10 at NCCU, Taipei) (SPC)。
[4] Scientific Committee for 8th International Joint Conference on Computational and Financial Econometrics (CFE) and Computational and Methodological Statistics (CMStatistics), (CFE-CMStatistics **2024**, December 14-16, 2024 at London, UK) https://www.cmstatistics.org/CFECMStatistics2024/committees.php
[5] Scientific Committee for 24th International Conference on Computational Statistics (COMPSTAT 2022, August 23-26, 2022 at Bologna, Italy)
[6] Scientific Committee, the 4th International Conference on Econometrics and Statistics (**EcoSta 2023,** Japan)
https://www.cmstatistics.org/EcoSta2023/committees.php
[7] Scientific Committee for 24th International Conference on Computational Statistics (COMPSTAT 2022, August 23-26, 2022 at Bologna, Italy)
[8] **Co-Chair** for the 1st International Conference on Econometrics and Statistics (EcoSta 2017, Hong Kong, HKUST)
[9] Scientific Committee for the 2st International Conference on Econometrics and Statistics (EcoSta 2018, Hong Kong)
[10] **Co-Organizer and Coordinator**, the 3rd International Conference on Econometrics and Statistics (EcoSta 2019, Taiwan)
[11] Scientific Committee, the 4th International Conference on Econometrics and Statistics (**EcoSta 2021**)

[12] Guest Editor, Computational Statistics & Data Analysis (4rd Special Issue on ADVANCES IN MIXTURE MODELS), 2017-present
[13] Guest Editor, Econometrics and Statistics (Special Issue on MIXTURE MODELS), 2015-2016
[14] Guest Editor, Econometrics and Statistics (Special Issue on MIXTURE MODELS), 2020-present
[15] Guest Editor, Computational Statistics & Data Analysis (3rd Special Issue on ADVANCES IN MIXTURE MODELS), 2014-2015
https://www.sciencedirect.com/science/article/pii/S0167947315002029
[16] Guest Editor, Computational Statistics & Data Analysis (4th Special Issue on ADVANCES IN MIXTURE MODELS), 2017-2018
https://www.sciencedirect.com/science/article/pii/S0167947318302858
[17] Organizer Committee, 9th Cross-Strait Conference on Probability and Statistics, Taiwan, 2014/5
[18] Scientific Committee, Mathematics Research Promotion Center, Taiwan (2011-2014)
[19] Scientific Committee, International Chinese Statistical Association, Taiwan (2013-2017)
[20] Scientific Committee, International Conference on Socio-Economic Challenges and Sustainable Solutions, India, 2013/12
[21] Scientific Committee, MBC^2 - Workshop on Model Based Clustering and Classification, Italy, 2014/9
[22] Referees for the following international journals:
Advances in Data Analysis and Classification
Annals of Applied Statistics
Biometrics
Biometrika
BMC Bioinformatics
Biostatistics
Biometrical Journal
Communication in Statistics: Theory and Methods
Canadian Journal of Statistics
Computational Statistics
Computational Statistics and Data Analysis
Journal of the American Statistical Association
Journal of Computational and Applied Mathematics
Journal of Statistical Planning and Inference
Journal of Multivariate Analysis
Statistics
Statistics in Medicine
Statistical Papers
Statistica Sinica
TEST
and others

Conference Talk Invitation, Session Chair, Session Organizer

[1] 5th International Conference of the ERCIM WG on COMPUTING & STATISTICS (ERCIM 2012) (Oviedo, Spain)
[2] 6th International Conference of the ERCIM WG on COMPUTING & STATISTICS (ERCIM 2013) (London, UK)
[3] International Conference on Socio-Economic Challenges and Sustainable Solutions, Hyderabad India, 2013/12
[4] The International Conference on Trends and Perspectives in Linear Statistical Inference (LinStat2014), Linkoping, Sweden
[5] The third meeting of the IMS meeting series, IMS-APRM 2014 (IMS Asia Pacific Rim Meetings), Taipei, Taiwan
[6] 7th International Conference of the ERCIM WG on COMPUTING & STATISTICS (ERCIM 2014 Dec) (Pisa, Italy)
[7] Workshop of XIV School of Regression Models (2015 March) (Univ. Campinas, Brazil)
[8] 8th International Conference of the ERCIM WG on COMPUTING & STATISTICS (ERCIM 2015 Dec) (London, UK)
[9] 13th Iranian Statistical Conference (2016 Aug), Shahid Bahonar University of Kerman, Iran
[10] 9th International Conference of the ERCIM WG on COMPUTING & STATISTICS (ERCIM 2016) (Servilla, Spain)
[11] The 1st International Conference on Econometrics and Statistics (EcoSta 2017), HKUST, HK
[12] Conference of the International Federation of Classification Societies (IFCS 2017 Aug), Tokai University, Tokyo
[13] 10th International Conference of the ERCIM WG on COMPUTING & STATISTICS (ERCIM 2017 Dec) (London, UK)
[14] The 2nd International Conference on Econometrics and Statistics (EcoSta 2018), CityU, HK
[15] 14th Iranian Statistical Conference (2018 Aug), Shahrood University of Technology, Iran
[16] 11th International Conference of the ERCIM WG on COMPUTING & STATISTICS (ERCIM 2018 Dec) (Pisa, Italy)
[17] The 3rd International Conference on Econometrics and Statistics (EcoSta 2019), NCHU, Taiwan
[18] The 4th International Conference on Econometrics and Statistics (EcoSta 2021), Hong Long
[19] The 1st International Symposium in Statistics and Biostatistics (ISBS 2019, July), University of Pretoria, South Africa University
[20] 12th International Conference of the ERCIM WG on COMPUTING & STATISTICS (ERCIM 2019 Dec) (London, UK)
[21] 14th International Conference of the ERCIM WG on COMPUTING & STATISTICS (ERCIM 2021 Dec) (London, UK, hybrid virtual meeting)
[22] The 6th International Joint Conference on Computational and Financial Econometrics (CFE) and Computational and Methodological Statistics (CMStatistics), (CFE-CMStatistics 2023, December

16-18, 2023 at Belin, Germany) https://www.cmstatistics.org/CFECMStatistics2023/committees.php

Publications (2003-present)

http://amath2.nchu.edu.tw/tilin/publications.html (Full publication list)
https://scholar.google.com/citations?hl=en&user=p1Zss4sAAAAJ (Google Citations)

[1] Wang WL, Lachos VH, Chen YC and **Lin TI*** **(2025)** Flexible clustering via Gaussian parsimonious mixture models with censored and missing values. *TEST* https://doi.org/10.1007/s11749-025-00967-9 (SCI)

[2] **Lin TI** and Wang, WL **(2025)** Multivariate contaminated normal linear mixed models applied to Alzheimer's disease study with censored and missing data. *Statistical Methods in Medical Research* https://doi.org/10.1177/09622802241309349 (SCI)

[3] Mirfarah E, Naderi M, **Lin TI**, and Wang WL **(2025)** Robust Bayesian inference for the censored mixture of experts model using heavy-tailed distributions *Advances in Data Analysis and Classification* https://doi.org/10.1007/s11634-024-00609-2 (SCI)

[4] Mahdavi A, Desmond AF, Jamalizadeh A and **Lin TI*** **(2024)** Skew multiple scaled mixtures of normal distributions with flexible tail behavior and their application to clustering. *Journal of Classification* 41, 620–649 (SCI)

[5] Wang WL Castro, LM, Huei-Jyun Li and **Lin TI*** **(2024)** Mixtures of t factor analyzers with censored responses and external covariates: an application to educational data from Peru. *British Journal of Mathematical and Statistical Psychology* 77(2), 316–336. (SCI/SSCI)

[6] Naderi M, Tamandi M, Mirfarah E, Wang WL and **Lin TI*** **(2024)** Three-way data clustering based on the mean-mixture of matrix-variate normal distributions *Computational Statistics and Data Analysis* 199, 108016 (SCI)

[7] **Lin, TI** and Wang, WL* **(2024)** On moments of truncated multivariate normal/independent distributions. *Journal of Multivariate Analysis* 199, 105248 (SCI)

[8] Wang WL Castro, LM, and **Lin TI*** **(2024)** Bayesian multivariate nonlinear mixed models for censored longitudinal trajectories with non-monotone missing values. *Metrika* 87(5), 585-605 (SCI)

[9] **Lin, TI** and Wang, WL* **(2023)** Flexible modeling of multiple nonlinear longitudinal trajectories with censored and non-ignorable missing outcomes. *Statistical Methods in Medical Research* 32(3),

593–608 (SCI)

[10] Wang, WL and **Lin TI*** **(2023)** Model-based clustering via mixtures of unrestricted skew normal factor analyzers with complete and incomplete data. *Statistical Methods and Applications* 32(3), 787–817 (SCI)

[11] **Lin, TI**, Chen IA and Wang, WL* **(2023)** A robust factor analysis model based on the canonical fundamental skew-t distribution. *Statistical Papers* 64(2), 367–393 (SCI)

[12] Wang, WL, Yang, YC and **Lin TI*** **(2023)** Extending finite mixtures of nonlinear mixed-effects models with covariate-dependent mixing weights. *Advances in Data Analysis and Classification* https://doi.org/10.1007/s11634-022-00502-w (SCI)

[13] Naderi M, Mirfarah E, Wang WL and **Lin TI*** **(2023)** Robust mixture regression modeling based on the normal mean-variance mixture distributions *Computational Statistics and Data Analysis* 180, 107661 (SCI)

[14] Mirfarah E, Naderi M, Lin TI, and Wang WL* (2022) Multivariate measurement error models with normal mean-variance mixture distributions *STAT* 11: e503 (SCI)

[15] **Lin TI** and Wang, WL* **(2022)** Multivariate linear mixed models with censored and nonignorable missing outcomes, with application to AIDS studies. *Biometrical Journal* 64, 1325-1339 (SCI)

[16] Lin TI, Chen IA and Wang, WL* **(2022)** A robust factor analysis model based on the canonical fundamental skew-t distribution. *Statistical Papers* 64, 367-393 (SCI)

[17] Ingrassia S and **Lin TI*** **(2022)** The 2nd Special issue on Mixture Models. *Econometrics and Statistics* 22, 1-2 (Editorial) (SCI)

[18] Wang, WL and **Lin TI*** **(2022)** Robust clustering via mixtures of t factor analyzers with incomplete data. *Advances in Data Analysis and Classification* **16(3) 659-690** (SCI)

[19] Wang, WL and **Lin TI*** **(2022)** Robust clustering of multiply censored data via mixtures of t factor analyzers. *TEST* **31(1), 22-53** (SCI)

[20]

[21] Galarza CE, **Lin, TI**, Wang WL and Lachos VH* **(2021)** On moments of folded and truncated multivariate Student-t distributions based on recurrence relations. *Metrika* 84(6), 825-850

[22] Mahdavi A,Amirzadeh V, Jamalizadeh A and **Lin TI*** **(2021)** A multivariate flexible skew-symmetric-normal distribution: scale-shape mixtures and parameter estimation via selection

representation. *Symmetry* 13, 1343

[23] Mahdavi A, Amirzadeh V, Jamalizadeh A and **Lin TI*** **(2021)** Maximum likelihood estimation for scale-shape mixtures of flexible generalized skew normal distributions via selection representation. *Computational Statistics* 36(3), 2201-2230

[24] Lee, SX, **Lin, TI**, and McLachlan GJ* **(2021)** Mixtures of factor analyzers with fundamental skew symmetric distributions. *Advances in Data Analysis and Classification* 15(2), 481-512

[25] Taavoni, M, Arashi, M*, Wang, WL and **Lin, TI** **(2021)** Multivariate t semiparametric mixed-effects model for longitudinal data with multiple characteristics. *Journal of Statistical Computation and Simulation* 91(2) 260-281

[26] Wang, WL, Castro, LM, Hsieh, WC and **Lin TI*** **(2021)** Mixtures of factor analyzers with covariates for modeling multiply censored dependent variables. *Statistical Papers* 62(5), 2119-2145

[27] Naderi, M, Jamalizadeh, A, Wang, WL and **Lin TI*** **(2020)** Evaluating risk measures using the normal mean-variance Birnbaum-Saunders distribution. Springer series- Computational and Methodological Statistics and Biostatistics - Contemporary Essays in Advancement, pp. 187-209 **(Book Chapter)**

[28] Garay AM, Medina, FL*, Cabral CRB and **Lin, TI** **(2020)** Bayesian analysis of the p-order integer valued AR process with zero-inflated Poisson innovations. *Journal of Statistical Computation and Simulation* 90(11) 1943-1964

[29] Yang YC, **Lin, TI**, Castro, LM and Wang, WL* **(2020)** Extending finite mixtures of t linear mixed-effects models with concomitant covariates. *Computational Statistics and Data Analysis* 148, 106961, 1-20

[30] Wang, WL and **Lin TI*** **(2020)** Automated learning of mixtures of factor analysis models with missing information. *TEST* 29(4), 1098-1124

[31] Hashemia, F, Naderi, M, Jamalizadeh, A and **Lin, TI*** **(2020)** A skew factor analysis model based on the normal mean-variance mixture of Birnbaum-Saunders distribution. *Journal of Applied Statistics* 47(16), 3007-3029

[32] Wang, WL, Jamalizadeh A and **Lin, TI*** **(2020)** Finite mixtures of multivariate scale-shape mixtures of skew-normal distributions. *Statistical Papers* 61(6), 2643-2670

[33] **Lin,TI** and Wang, WL* **(2020)** Multivariate-t linear mixed models with censored responses,

intermittent missing values and heavy tails. *Statistical Methods in Medical Research* 29(5), 1288-1304

[34] Wang, WL, Castro, LM, Lachos, VH and **Lin, TI*** **(2019)** Model-based clustering of censored data via mixtures of factor analyzers. *Computational Statistics and Data Analysis* **140**, 104-121

[35] Naderia M, Hung WL*, **Lin,TI** and Jamalizadeh A **(2019)** A novel mixture model using the multivariate normal mean-variance mixture of Birnbaum-Saunders distributions and its application to extrasolar planets. *Journal of Multivariate Analysis* 171, 126-138

[36] Tamandi M, Jamalizadeh A and **Lin, TI*** **(2019)** Shape mixtures of skew-t-normal distributions: characterizations and estimation. *Computational Statistics* **34**, 323-347

[37] Matos LA, Lachos VH*, **Lin,TI** and Castro LM **(2019)** Heavy-tailed longitudinal regression models for censored data: A robust parametric approach. *TEST* 28(3), 844-878

[38] Wang, WL, Castro, LM, Chang, YT and **Lin, TI*** **(2019)** Mixtures of restricted skew-t factor analyzers with common factor loadings. *Advances in Data Analysis and Classification* 13(2), 445-480

[39] **Lin,TI**, Lachos, VH and Wang, WL* **(2018)** Multivariate longitudinal data analysis with censored and intermittent missing responses. *Statistics in Medicine* **37**, 2822-2835

[40] Wang, WL*, **Lin,TI** and Lachos,VH **(2018)** Extending multivariate-t linear mixed models for multiple longitudinal data with censored responses and heavy tails. *Statistical Methods in Medical Research* **27**, 48-64

[41] **Lin, TI***, Wang, WL, McLachlan GJ and Lee, SX **(2018)** Robust mixtures of factor analysis models using the restricted multivariate skew-t distribution. *Statistical Modelling* **28**, 50-72

[42] Roozegar R, Jamalizadeh A*, Amiri M and **Lin TI*** **(2018)** On the exact distribution of order statistics arising from a doubly truncated bivariate elliptical distribution. *METRON* **76**, 99-114

[43] Wang, WL, Castro, LM and **Lin, TI*** **(2017)** Automated learning of t factor analysis models with complete and incomplete data. *Journal of Multivariate Analysis* **161**, 157-171

[44] Wang, WL, Min Liu and **Lin, TI*** **(2017)** Robust skew-t factor analysis models for handling missing data. *Statistical Methods and Applications* **26**, 649-672

[45] **Lin, TI** and Wang, WL* **(2017)** Multivariate-t nonlinear mixed models with application to censored multi-outcome AIDS studies. *Biostatistics* **18**, 666-681

[46] Naderia M, Arabpour, A, **Lin, TI*** and Jamalizadeh, A* **(2017)** Nonlinear regression models based on the normal mean-variance mixture of Birnbaum-Saunders distribution. *Journal of the Korean Statistical Society* 46, 476-485

[47] Wang, WL and **Lin, TI*** **(2017)** Flexible clustering via extended mixtures of common t-factor analyzers. *Advances in Statistical Analysis* 101, 227–252

[48] Jamalizadeh, A and **Lin, TI*** **(2017)** A general class of scale-shape mixtures of skew-normal distributions: properties and estimation. *Computational Statistics* 32, 451–474

[49] Wang, WL* and **Lin, TI** **(2016)** Maximum likelihood inference for the multivariate t mixture model. *Journal of Multivariate Analysis* 149, 54-64

[50] Garay, AW*, Lachos, VH. and **Lin, TI** **(2016)** Nonlinear censored regression models with scale mixtures of normal distributions. *Statistics and its Interface* 9, 281-293

[51] **Lin, TI***, McLachlan GJ and Lee, SX **(2016)** Extending mixtures of factor models using the restricted multivariate skew-normal distribution. *Journal of Multivariate Analysis* 143, 398-413

[52] Wang, WL and **Lin, TI*** **(2015)** Robust model-based clustering via mixtures of skew-t distributions with missing information. *Advances in Data Analysis and Classification* 9, 423-445

[53] **Lin, TI***, Wu, PH, McLachlan GJ and Lee, SX **(2015)** A robust factor analysis model using the restricted skew-t distribution. *TEST* 24, 510-531

[54] Liu, M and **Lin, TI*** **(2015)** Skew-normal factor analysis models with incomplete data. *Journal of Applied Statistics* 42, 789-805

[55] Wang, WL* and **Lin, TI** **(2015)** Bayesian analysis of multivariate t linear mixed models with missing responses at random. *Journal of Statistical Computation and Simulation* 85, 3594-3612

[56] **Lin, TI*** **(2014)** Learning from incomplete data via parameterized t mixture models through eigenvalue decomposition. *Computational Statistics and Data Analysis* 71, 183-195

[57] Wang, WL and **Lin, TI** **(2014)** Multivariate t nonlinear mixed-effects models for multi-outcome longitudinal data with missing values. *Statistics in Medicine* 33, 3029-3046

[58] **Lin, TI***, Ho, HJ and Lee CR **(2014)** Flexible mixture modelling using the multivariate skew-t-normal distribution. *Statistics and Computing* **24**, 531-546

[59] **Lin, TI***, McNicholas, PD and Ho, HJ **(2014)** Capturing patterns via parsimonious mixture models. *Statistics and Probability Letters* 88, 80-87

[60] Liu, M and **Lin, TI** **(2014)** A skew-normal mixture regression model. *Educational and Psychological Measurement* 74, 139-162

[61] **Lin, TI*** **(2014)** Learning from incomplete data via parameterized t mixture models through eigenvalue decomposition. *Computational Statistics and Data Analysis* 71, 183-195

[62] **Lin, TI** and Wang, WL* **(2013)** Multivariate skew-normal linear mixed models for multi-outcome longitudinal data. *Statistical Modelling* 13, 199-221

[63] Wang, WL and **Lin, TI*** **(2013)** An efficient ECM algorithm for maximum likelihood estimation in mixtures of t-factor analyzers *Computational Statistics* 28, 751-769

[64] Ho, HJ, **Lin, TI**, Chang, HH, Haase, HB, Huang, S and Pyne S **(2012)** Parametric modeling of cellular state transitions as measured with flow cytometry different tissues. *BMC Bioinformatics* 13 (Suppl 5):S5

[65] Ho, HJ, Pyne, S and **Lin, TI*** **(2012)** Maximum likelihood inference for mixtures of skew Student-t-normal distributions through practical EM-type algorithms. *Statistics and Computing* **22**, 287-299

[66] Ho, HJ, **Lin, TI**, Chen, HY and Wang, WL **(2012)** Some results on the truncated multivariate t distribution. *Journal of Statistical Planning and Inference* 142, 25-40

[67] Rossin, E, **Lin, TI**, Ho, HJ, Mentzer, SJ and Pyne, S **(2011)** A framework for analytical characterization of monoclonal antibodies based on reactivity profiles in different tissues. *Bioinformatics* 27, 2746-2753

[68] **Lin, TI*** and Lin, TC **(2011)** Robust statistical modelling using the multivariate skew t distribution with complete and incomplete Data *Statistical Modelling* 11, 253-277

[69] **Lin, TI*** and Wang, WL **(2011)** Bayesian inference in joint modelling of location and scale parameters of the t distribution for longitudinal data. *Journal of Statistical Planning and Inference* 141, 1543-1553

[70] Ho, HJ and **Lin, TI*** **(2010)** Robust linear mixed models using the skew t distribution with application to schizophrenia data. *Biometrical Journal* 52, 449-469

[71] Lin TC and **Lin, TI*** **(2010)** Supervised learning of multivariate skew normal mixture models with missing information. *Computational Statistics* 25, 183-201 (SCI)

[72] **Lin, TI*** **(2010)** Robust mixture modeling using multivariate skew t distributions. *Statistics and*

Computing **20**, 343-356

[73] **Lin, TI***, Ho, HJ and Chen, CL **(2009)** Analysis of multivariate skew normal models with incomplete data. *Journal of Multivariate Analysis* 100, 2337-2351

[74] Pyne, S, Hu, X, Wang, K, Rossin, E, **Lin, TI**, Maier, LM, Baecher-Allan, C, McLachlan, GJ, Tamayo, P, Hafler, DA, De Jager, PL and Mesirov, JP (2009) Automated high-dimensional flow cytometric data analysis, *Proceedings of the National Academy of Sciences (PNAS) USA* **106**, 8519-8524

[75] **Lin, TI*** and Wang, YJ **(2009)** A robust approach to joint modeling of mean and scale covariance for longitudinal data. *Journal of Statistical Planning and Inference* 139, 3013-3026

[76] **Lin, TI***, Ho, HJ, and Shen, PS **(2009)** Computationally efficient learning of multivariate t mixture models with missing information. *Computational Statistics* 24, 375-392

[77] **Lin, TI* (2009)** Maximum likelihood estimation for multivariate skew normal mixture models. *Journal of Multivariate Analysis* 100, 257-265

[78] **Lin, TI*** (2008) Longitudinal data analysis using t linear mixed models with autoregressive dependence structures. *Journal of Data Scienece* **6**, 333-355

[79] Hsu, YL, **Lin, TI**, and Lee, CF **(2008)** Constant Elasticity of Variance (CEV) Option Pricing Model: Integration and Detailed Derivations. *Mathematics and Computers in Simulation* 79, 60-71

[80] **Lin, TI***, and Lee, JC **(2008)** Estimation and prediction in linear mixed models with skew normal random effects for longitudinal data. *Statistics in Medicine* 27, 1490-1507

[81] **Lin, TI***, and Ho, HJ **(2008)** A simplified approach to inverting the autocovariance matrix of a general ARMA(p,q) process. *Statistics & Probability Letters* 78, 36-41

[82] **Lin, TI***and Lee, JC and Hsieh WJ **(2007)** Robust mixture modeling using the skew t distribution. *Statistics and Computing* 17, 81-92

[83] **Lin, TI*** and Lee, JC **(2007)** Bayesian analysis of hierarchical linear mixed modeling using the multivariate t distribution. *Journal of Statistical Planning and Inference* 137, 484-495

[84] **Lin, TI***, Lee, JC and Yen, SY **(2007)** Finite mixture modelling using the skew normal distribution. *Statistica Sinica* 17, 909-927

[85] **Lin, TI***, Lee, JC, and Ho, Hj **(2006)** On fast supervised learning for normal mixture models with missing information. *Pattern Recognition* 39, 1177-1187

[86] **Lin, TI*** and Lee, JC **(2006)** A robust approach to t linear mixed models applied to multiple sclerosis

data. *Statistics in Medicine* 25,1397-1412

[87] Lee, JC*, **Lin, TI**, Lee, KJ and Hsu, YL **(2005)**) Bayesian analysis of Box-Cox transformed linear mixed models with ARMA(p,q) dependence. *Journal of Statistical Planning and Inference* 133, 435-451

[88] Lee, JC*, Lee, CF, Wang, RS and **Lin, TI** **(2004)** Binomial and multinomial option pricing models: review and integration. *Advance in Quantitative Finance and Accounting* 1, 271- 295

[89] **Lin, TI***, Lee, JC and Ni, HF **(2004)** Bayesian analysis of mixture modelling using the multivariate t distribution. *Statistics and Computing* **14**, 119-130.

[90] **Lin, TI*** and Lee, JC **(2003)** On modelling data from degradation sample paths over time. *Australian and New Zealand Journal of Statistics* **45**, 257-270.