THE UNIVERSITY OF IOWA

STATISTICS & ACTUARIAL SCIENCE

Fall 2006

sampler

from the CHAIR

It is now well into the fall semester of a new year and we have finally had a chance to catch our breath and report to you on the happenings over the last year. It was a very successful year with many exciting developments.

Qihe Tang joined our faculty in January as an assistant professor in actuarial science. We also hired Rhonda DeCook who will start in January 2007 as assistant professor in statistics. Matt Bognar has also joined us as a full- time lecturer in statistics. We are extremely pleased with these new additions. Our faculty have been very active with many new honors, publications, and grant awards. Read more about it in the following pages!

This year we graduated three Ph.D. students from our department: Elizabeth Hansen, Rui Qin, and Noelle Samia. All have found excellent positions: Elizabeth at Western Illinois, Rui at the Mayo Clinic, and Noelle at Northwestern. We also awarded 4 M.S. degrees and 4 B.S. degrees in statistics last year. Our actuarial science program awarded 24 M.S. degrees and 9 B.S. degrees. Our students' pass rates on the SOA exams continue to be exceptional. In addition, 16 alumni became Fellows and 18 became Associates of the Society of Actuaries.

We are very grateful for the generous donations from alumni, friends, and companies who allow us to attract and support the best students. During the 2005-2006 academic year we spent more than $95,000 on our students, the vast majority in the form of scholarships, actuarial exam fee reimbursements, and awards. This is a big investment, but having the best students makes it worthwhile. Thank you for helping to make our programs successful!

A very important way to support the department's efforts in hiring and retaining the best faculty is the establishment of endowed chairs in the department. We recently instituted the Robert V. Hogg Professorship account at the Foundation to fund a chair in our department in Bob's honor.

I hope you will enjoy reading the news about the department, students, faculty, staff, and alumni on the following pages. We would be happy to include any news you would like to share with former classmates in next year's newsletter. Please use the enclosed sheet to send your information, or send us an email.

Best Wishes,

Luke Tierney
Chair, Statistics and Actuarial Science
Ralph E. Wareham Professor of Mathematical Sciences
(319) 335-0712
luke-tierney@uiowa.edu

COLLEGE OF LIBERAL ARTS & SCIENCES

Faculty and Staff News

Rhonda DeCook has been hired to start in the spring 2007 semester as an assistant professor of statistics. She comes to us from Iowa State University in Ames, Iowa. Her research interests include statistical methods for microarray analysis, QTL analysis, and eQTL analysis, and computer-intensive methods with application to the biological sciences. Rhonda earned her PhD at Iowa State University in 2006. Before pursuing a graduate degree, she received a teaching certification from the University of Iowa and taught high school mathematics in Madison, Wisconsin. We are looking forward to working with you, Rhonda!

Matt Bognar has joined the faculty as a lecturer in statistics, starting the fall 2006 semester. Matt is an alumnus of the Department and we are very excited to work with him. Welcome, Matt!

Qihe Tang joined the faculty as an assistant professor in actuarial science in January 2006. He came to our department from Concordia University in Montreal, Canada. His research interests include risk management, financial mathematics, ruin theory and precise large deviations. This semester he is teaching Mathematical Statistics I and Advanced Topics in Actuarial Science. Welcome aboard, Qihe!

Kung-Sik Chan was named Fellow of the Institute of Mathematical Statistics (IMS). The induction ceremony took place August 2, 2006, at the IMS Meetings in Rio de Janeiro, Brazil. Professor Chan received the award for major contributions to time series analysis, introducing important new methodologies for inference from non-linear time series, and developing a new theory describing properties of those techniques and of methods introduced by others.

Elias Shiu was granted a career development award for the fall semester of 2005. He visited the Hong Kong Polytechnic University, University of Hong Kong, University of New South Wales, Australian National University, and The Swiss Federal Institute of Technology in Zurich. He also gave talks in a meeting of the Australian Institute of Actuaries, the annual meeting of the Society of Actuaries, and the ASTIN-AFIR joint meeting. In the summer he presented papers at the Shanghai-Hong Kong Insurance and Actuarial Forum, Fudan University, Shanghai, the Tenth International Congress on Insurance: Mathematics and Economics, Katholieke Universiteit Leuven, Belgium, and the First International Workshop on Gerber-Shiu Functions (named after Professor Shiu) in Concordia University, Montreal.

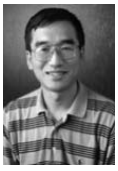
Robert V. Hogg gave the 9th Annual Spencer and Spencer Systems Lecture on April 24, 2006, at the University of Missouri, St. Louis. It was entitled "Probability and Life." In addition, Bob was awarded the 2006 Carver Medal from the Institute of Mathematical Statistics (IMS). His citation reads: *"To Bob Hogg, whose past service as IMS Program Secretary (1969-1974) and long term support of the Central Region helped build and sustain the IMS, and which continues to epitomize the best in service to the Institute, we award the Carver Medal."* Congratulations, Bob!

Dale Zimmerman gave invited talks at the National Academy of Science in Washington D.C., at the ENAR Meeting in Tampa, FL, at the Department of Statistics of Washington State University, at a Salmon Habitat Modeling Workshop in Anchorage, AK (which was sponsored by the Nature Conservancy) and at the Joint Statistical Meetings in Seattle, Washington.

Joseph Lang was promoted to full professor effective August 2006. Congratulations, Joe! Professor Lang gave a talk at the International Workshop on Statistical Modeling in Galway, Ireland this summer as well.

Joe Cavanaugh, who has a joint appointment with the Department of Biostatistics, was the recipient of the 2005-06 College of Public Health Collegiate Teaching Awards. The award recognizes faculty members for their excellence in undergraduate and graduate teaching.

Russell Lenth has been selected as the Program Chair for the 2008 Joint Statistical Meetings in Denver. His website on power and sample size continues to attract users—about 10,000 visits per month on average.



Jian Huang continued working on several research projects supported by grants from the NIH , including the HHBLI Shared Microarray Facility Grant and the Holden Comprehensive Cancer Center's Support Grant. Professor Huang gave invited talks at the 2006 International Biometric Society Eastern North American Region Spring Meeting in Tampa, FL, at Leiden University in the Netherlands, the Biostatistics Seminar at the University of Michigan, and the Statistics Seminar at Iowa State University.

Jessie Trepanier was a recipient of the Mary Louise Kelley Professional Development Award given to staff by the College of Liberal Arts and Sciences. She attended the Iowa Administrative Assistants Conference. The conference offered several sessions designed to assist administrators with their professional development as well as their image and communication skills.

Tammy Siegel was a recipient of a Career Development Award from UI Staff Development. Tammy used it to attend the 3-day Seven Habits of Highly Effective People Series. Keep up the great work, Tammy!

Faculty Books

Jonathan Cryer and **Kung-Sik Chan** are working on a book entitled *Time Series Analysis*. It is essentially a revision of Jon's old text with the same title that has been out of print for a while. However, much new material will be added to the new edition, with four new chapters on time series regression, time series models of heteroscedascity, threshold models, spectral analysis and long-memory time series. An R package has been under development for the new book. The R package will be available to the public. A manual on the use of R in time series modeling will be published as a separate volume. The tentative plan is to publish the two books with Springer Verlag in early summer 2007.

Johannes Ledolter, with co-author Arthur J. Swersey of the Yale School of Management, has published the book *Testing 1 – 2 – 3: Experimental Design with Applications in Marketing and Service Operations* (Stanford University Press, 2007). While tools of experimental design are widely used in the physical sciences and in manufacturing, there are few reported applications in the business and operations management literature. The book fills this large gap by emphasizing marketing, service operations, and general business problems. The text is written for both academic and practitioner audiences. It can be used effectively in MBA courses in quality management and marketing research, and in undergraduate and graduate courses in design of experiments. It is also well suited for self-study by quality professionals, management consultants, and other practitioners.

More Recent Publications

Huang, J., Wang, D. L., and Zhang, C.-H. (2005). A Two-Way Semilinear Model for Normalization and Analysis of cDNA Microarray Data. *Journal of American Statistical Association*, 100: 814-829.

Huang, J. and Zhang, C.-H. (2005). Asymptotic Analysis of a Two-Way Semiparametric Regression Model for Microarray Data. *Statistica Sinica*, 15: 597-618.

Ma, S. G. and **Huang, J.** (2005). Regularized ROC Method for Disease Classification and Biomarker Selection with Microarray Data. *Bioinformatics*, 21: 4356-4362.

Huang, J., Ma, S. G., and Xie, H. L. (2006). Regularized Estimation in the Accelerated Failure Time Model with High-Dimensional Covariates. Accepted for publication by *Biometrics*.

Huang, J., Ma, S. G., and Xie, H. L. (2006). Least Absolute Deviations Estimation for the Accelerated Failure Time Model. Accepted for publication by *Statistica Sinica*.

Scheetz, T. E., Kim, K.-Y. A., Swiderski, R. E., Philp, A. R., Braun, T. A., Knudtson, K. L., Dorrance, A. M., DiBona, G. F., **Huang, J.**, Casavant, T. L., Sheffield, V. C., and Stone, E. M. (2006). Regulation of Gene Expression in the Mammalian Eye and its Relevance to Eye Disease. Proceedings of the National Academy of Sciences. September 26, 2006. Vol 103: 14429-14434.

Jahrsdörfer, B., Blackwell, S. E., Wooldridge, J. E., **Huang, J**., Andreski, M. W., Jacobus, L. S., Taylor, C. M., and Weiner, G. J. (2006). B-Chronic Lymphocytic Leukemia Cells and Other B Cells Can Produce Granzyme B and Gain Cytotoxic Potential After Interleukin-21-Based Activation. *Blood*. 2006.

Wang, D. and **Huang, J**. (2006). Detecting Linkage Disequilibrium in the Presence of Locus Heterogeneity. Accepted for publication by *Annals of Human Genetics*.

Chiang, A. P., Beck, J. S., Yen, H.-J., Tayeh, M. K., Scheetz, T. E., Swiderski, R., Nishimura, D., Braun, T. A., Kim, K.-Y., **Huang, J**., Elbedour, K., Carmi, R., Slusarski, D. C., Casavant, T. L., Stone, E. M., and Sheffield, V. C. (2006). Homozygosity Mapping with SNP Arrays Identifies a Novel Gene for Bardet-Biedl Syndrome (BBS11). Proceedings of the National Academy of Sciences (USA), vol. 103, no. 16:6287-6292.

Zhang, H. and **Zimmerman, D.L**. (2005). Toward Reconciling Two Asymptotic Frameworks in Spatial Statistics. *Biometrika*, 92, 921-936.

Rushton, G., Armstrong, M.P., Gittler, J., Greene, B.R., West, M.M., and **Zimmerman, D.L**. (2006). Geocoding in Cancer Research: A Review. *American Journal of Preventative Medicine*, 30 (2S), S16-S24.

Svendsen, E.R., Thorne, P.S., O'Shaughnessy, P.T., **Zimmerman, D.L**., and Reynolds, S.J. (2006). House Dust Collection Efficiency of the High Volume Small Surface Sampler on Worn Carpets. *Journal of the Occupational and Environmental Hygiene*, 3, 334-341.

Research and Grants

A team of five researchers from the Department of Statistics and Actuarial Science led by **Kate Cowles** has been awarded an NSF grant in the amount of $95,000 for the period July 15, 2006 to June 30, 2007. The grant, awarded under the Scientific Computing Research Environments in the Mathematical Sciences (SCREMS) program, will be used to purchase a high-performance Beowulf cluster of computers for computationally-intensive statistical research. Although final specifications are still being worked out, the new cluster will have approximately 88 processor cores (22 nodes, each with 4 cores and 8 gigabytes of memory) and a total of two terabytes of disk storage. It is a huge step up from the 28-processor Beowulf cluster purchased by the department in 2002 under a previous SCREMS grant.

The new grant is to provide research computing capacity needed by **John Geweke, Jian Huang, Luke Tierney, Kate Cowles** and **Jun Yan**, who are developing and applying statistical computing methods to use massive, complex data to answer real-world questions. John Geweke's work addresses socio-economic issues, such as what factors drive the price of gasoline. Jian Huang's work involves collaboration with medical researchers in the Cancer Center at the University of Iowa and will contribute to the development of more effective methods for using genetic information in the diagnosis and treatment of cancer. Luke Tierney develops methods for simplifying the development of parallel statistical algorithm and is also interested in applications of parallel computing to data visualization. This work will assist educators, researchers, and users of data in business, government, and any other field. Tierney also is involved in the statistical side of brain imaging using PET technology. Jun Yan and Kate Cowles are working to improve statistical computing strategies for data measured over space and time, and are using their methods to study changes in the available water supply in the western United States and levels of radon gas (a risk factor for lung cancer) in buildings. The new cluster will also be a valuable resource for graduate students in the department.

In addition to serving research computing needs in the Department of Statistics and Actuarial Science, the new cluster will be integrated into the University of Iowa's research computational Grid (HawkGrid), which is a node of the nationwide Open Science Grid. Thus, the cluster will contribute to broader research on Grid computing methodology, and, when not being used to capacity by researchers in the Statistics and Actuarial Science Department, it will be a research computing resource for the greater University of Iowa community and for users of the Open Science Grid.

Kung-Sik Chan was awarded a grant by the National Science Foundation under the title Statistical Analysis of Long-Memory Continuous-Time Processes. Professor Chan will study continuous-time fractionally-integrated autoregressive moving-average processes and their variants, based on recent advances in stochastic calculus of fractional Brownian motion. Such models provide a general framework for analyzing univariate or multivariate discrete-time data sampled from an underlying strongly-dependent continuous-time process. In particular, he will develop methods for studying volatility, fractional co-integration and temporal aggregation of long-memory time series data. Time series data are data collected sequentially over time, and they abound in science and other fields, e.g., finance. He will study new methods for analyzing time series data with long-memory temporal patterns.
The developed methodologies will furnish general tools for analyzing changes in the volatility pattern in the data, exploring structural relationships within a set of time series data, and assessing effects of aggregating the data over longer observational periods. These methods have applications in various fields, e.g., pricing of financial derivatives.

Kung-Sik Chan has also received funding from NSF for a collaborative grant for research on Nonlinear Spatio-Temporal Dynamics and Source-Sink Reconstruction in Marine Species. One of the primary goals of ecological studies is to develop the understanding and means to predict how the abundance and distribution of aquatic organisms respond to changing environmental conditions. After decades of monitoring large marine ecosystems, rich spatial and temporal datasets are beginning to emerge, yet the statistical methods to analyze these complex systems have either not been developed or are not accessible to ecologists. By employing novel statistical approaches, the research team uses the scyphomedusa Chrysaora melanaster in the Bering Sea as a model system to examine processes that control the spatial and temporal patterns of marine organisms with complex life cycles involving a sessile (source) and a pelagic (sink) phase. Scyphomedusa (a.k.a., jellyfish) blooms are common occurrences in many marine habitats and are important events controlling plankton dynamics in these systems. Evidence has shown increases in jellyfish populations in various locations and so their impacts on zooplankton and fish populations probably are increasing.

In this study the research team proposes to analytically reconstruct the interannual distribution of C. melanaster benthic polyps, by statistically merging medusa distributional data and predictions from an ocean circulation model. Furthermore, the team proposes to identify the factors affecting the spatio-temporal dynamics of medusae by implementing a nonlinear and nonadditive regression framework that can simultaneously account for zero inflation and spatial correlation. The proposed approach is particularly relevant for rare species (which are often characterized by zero inflation and spatio-temporal correlation) and for species that disperse

from specific source locations. For example, the proposed approach could be used to understand the movement of larval fish away from spawning grounds, the spread of herbivorous insects through forests, dispersal of non-indigenous species away from points of introduction, and the proliferation of infectious diseases from epicenters.

In fall 2005, **Dale Zimmerman** joined a team of researchers from the College of Public Health and the Department of Geography on a project funded by the Centers for Disease Control and Prevention, called Comprehensive Assessment of Rural Health in Iowa. The goal of this project is to investigate whether there are associations between various rural risk factors (such as distance from a person's residence to the nearest concentrated animal feeding operation) and various health outcomes (for example, birth defects or cancer). One of Professor Zimmerman's contributions to the project has been to devise a statistical privacy protection protocol, which is a method for allowing important statistical analyses to go forward while maintaining the confidentiality of individuals' health information. He also provides overall statistical support.

In May 2006, **Luke Tierney** was awarded a three year grant by NSF to study Computing Environments for Statistics. This work will explore and develop new principles for the design of statistical software to take advantage of modern computing power. Particular emphasis is placed on exploring the effective use of compilation, code analysis, and exception handling for statistical languages, and on developing effective tools and frameworks for parallel computing in statistics. Pilot implementations are incorporated in open source statistical software systems.

STUDENT AWARDS AND SCHOLARSHIPS

Jennifer Sternemann receives her award from Professor Luke Tierney

Our annual student awards were presented at the 36th annual Craig Lectures on April 27, 2006. Our outstanding teaching assistant of the year was Jennifer Sternemann, who received the Allen T. Craig Award. The Lloyd A. Knowler Awards were presented to Shaun Cullinane, Minh Doan, and Cory Gusland. The Henry L. Rietz Award was presented to **Dong Liang** for his outstanding performance on the Ph.D. Comprehensive Exams this year.

April 18, 2006 at the Iowa River Power Restaurant—Zhen Li, Zhenzhou Lei, Nealand Rattanasamay, Cory Gusland, Prof. Robert V. Hogg, Jie Zhou, Andrew Ng, Hing Wu

Mr. Robert H. Taylor wishes to encourage all students in the department (as well as students outside the department) to pursue scholarship in the actuarial profession. Accordingly, Mr. Taylor established this fund to support annual awards to be given to the University of Iowa students who demonstrate excellence in research and academic performance.

This year's recipient of the Taylor Award in Actuarial Analysis was **Cheuk-Yin Andrew Ng**. The recipients of the Taylor Awards for academic performance were **Nealand Rattanasamay** and **Jie Zhou** for outstanding performance in 22S:174 (Taylor/Craig Award), **Hing Wu** and **Zhen Li** for outstanding performance in 22S:180 (Taylor/Cosby Award), and **Cory Gusland** and **Zhenzhou Lei** for outstanding performance in 22S:182 (Taylor/Knowler Award).

Scholarships totaling $44,668 were awarded to 25 students in the 2005-06 academic year. Included among these were several named scholarships:

AmerUs Charitable Foundation Scholarships
Reilly Peterson and **Hing Wu**

Principal Financial Group Foundation Scholarship
Shaun Cullinane

Towers Perrin Scholarships
Emily Montag, Pamela Walz, Chu-Yu Chung, and **Jingxia Wen**

Harold W. Schloss Memorial Scholarship
Jin (Alex) He

D.W. Simpson & Co. Scholarship
Cory Gusland

Charles and Eleanore Wilson Scholarships
Kimberly Cessna, Cameron Cunion, Alexander Duran, Stepanie Fahy, Matthew Gandolfo, Whitney Gerlich, Cory Gusland, Myung Joo (Richard) Kim, Jennifer Lingenfelter, Jeffrey McClure, Colleen McGlaughlin, Kyle Mulholland, Kent Schrad, Lindsey Scott, Peter Tigges, and **Seth Truka**

In addition to scholarships, the department refunded a total of $19,950 to students passing CAS/SOA exams in 2005-06.

We are pleased to have so many outstanding students receiving scholarships and passing exams, just as we are grateful for the generous donations from corporations, alumni and friends who make these scholarships and exam refunds possible.

DEDICATIONS

Over the past year we lost many good friends. This section pays tribute to two of these friends, Jim Hickman and Ralph Wareham.

Some Memories of Jim Hickman

by Bob Hogg

When James C. Hickman, Professor Emeritus of Business and Statistics and former Dean of Wisconsin's School of Business, died on September 10, 2006, many of us lost a great friend. While Jim and I had not seen too much of each other in recent years, Jim and Margaret were always considered close friends; at least at each Christmas they would always share some news about their activities and those of their children, Chuck, Don, and Barbara. I think the last time that I saw them was in 2002 when they drove from Madison to Iowa City as I was receiving an honor from the Alumni Association. I truly appreciated their effort in helping me "make my day."

In the early 1950's, Jim came to the University of Iowa and earned his M.S. in Mathematics, specializing in Actuarial Science. He then spent the next few years as an actuary at Banker's Life (now the Principal Financial Group) in Des Moines. However, he really wanted to return to Iowa and earn his Ph.D. In the late 1950's he was accepted, and in that first year, he found that advanced mathematics was extremely difficult, especially after working in the "real world" for a few years. But nothing could stop Jim, for he was determined—he wrote a fine thesis in statistics under Allen Craig and me—receiving his Ph.D. in mathematics in 1961. Professor W.T. Reid, then head of the Department, Allen Craig, and I went into a huddle and decided we better try to hire Jim as an Assistant Professor to fill that position. He accepted, and later joined the new Department of Statistics when it was formed in 1965.

In the early 1970's, Jim, as an actuary, wanted more involvement in the College of Business. The University of Iowa tried but we never could work out an honest joint appointment with Business. The University of Wisconsin made an offer of such an appointment and he left Iowa in 1972. It was a big loss for us; but as I look back today, it was probably the best thing for his career. Jim really needed that involvement. Jim was certainly one of my most interesting Ph.D.s. He went on to have an extremely successful academic career in Actuarial Science, winning a number of awards, and then serving as Dean of Wisconsin's School of Business for several years. He was particularly effective raising money for the new business building there.

Jim will be missed by many; Professor Elias Shiu and I considered trying to establish a James C. Hickman Scholarship for actuarial students at Iowa, but then we thought it might be better to support the Hickman Professorship at Wisconsin. If some of his former students or friends from Iowa would like to give something in his memory, please consider:

The Hickman Professorship,
UW-Madison Business School
c/o UW Foundation,
1848 University Avenue
Madison, WI 53726

Ralph E. Wareham

by Luke Tierney
Ralph E. Wareham Professor of
Mathematical Sciences

On February 27, 2006, Ralph E. Wareham passed away at the age of 91. He is survived by Cora, his wife of 17 years, a daughter and a son.

A native of Peterson, IA, Ralph earned a bachelors degree, with distinction, in mathematics with an emphasis in actuarial science from the University of Iowa in 1935. From 1935 to 1945 Ralph worked as quality control coordinator for General Electric in Schenectady, NY, and in 1945 he founded his own quality control consulting firm. Along with W. Edwards Deming, Eugene Grant, and Holbrook Working he was one of the major contributors to the Stanford University Intensive Course in Quality Control, which became the basis for the War Production Board courses on quality control held during the Second World War. Ralph was a founding member, fellow, and second national president of the American Society for Quality.

Ralph has been a long time benefactor of the University of Iowa. He provided a generous endowment for the Ralph E. Wareham Chair in Mathematical Sciences; I had the honor to be appointed to this position in 2002. It was my privilege to meet Ralph on a visit to Iowa City shortly after my arrival and I very much enjoyed discussing the many research topics related to quality management and forecasting that still fascinated him. He will be sorely missed.

The University of Iowa College of Liberal Arts and Sciences Department of Statistics and Actuarial Science

HONOR ROLL OF CONTRIBUTORS

This honor roll gratefully recognizes graduates, faculty, and friends who contributed $100 or more from January 1, 2005, through June 30, 2006, to the Department of Statistics and Actuarial Science through The University of Iowa Foundation, the preferred channel for private support of all areas of the University. Contributors are listed alphabetically.

The Presidents Club permanently recognizes those who make outright gift commitments of $40,000 or more within a 10-year period and those pledging substantial deferred support to any area of the University. Corporations, foundations, and other organizations are recognized in The Presidents Club Associates. Members of The Presidents Club, the University's highest honor club for contributors, are recognized in **bold type**.

A (PC) follows the names of those who qualified for membership in the College of Liberal Arts and Sciences Dean's Club Patrons Circle by contributing $2,500 or more to any area in the College of Liberal Arts and Sciences from January 1, 2005, through June 30, 2006. Contributors of $1,000 through $2,499 from January 1, 2005, through June 30, 2006 qualify for the College of Liberal Arts and Sciences Dean's Club, which is indicated by a (DC) following their names.

Ackerson, Frederic, Alexandria, Va.

Africa, Mark D., Fairfax, Iowa

AmerUs Group Charitable Foundation, Des Moines, Iowa (PC)

Anlian, Edward, Santa Fe, N.M.

De Arteaga, Carmen E., Palisades Park, N.J.

Arteaga, Manuel, Palisades Park, N.J.

Atkins, Stephen R., Highland Park, Ill.

Atkins, Susan W., Highland Park, Ill.

Becker, Joseph L., Deerfield, Ill.

Beekman, Jane M., Muncie, Ind.

Beekman, John A., Muncie, Ind.

Bentz, Dale F., Calabasas, Calif.

Bentz, Judith Lee, Calabasas, Calif.

Botkin, Leroy V., Northbrook, Ill.

Brackey, Donald G., Glenview, Ill.

Breen, Christopher C., Indianapolis, Ind.

Breen, Yelitza M., Indianapolis, Ind.

Brinker, Jennifer J., Pecatonica, Ill.

Brumbach, John W., Atlanta, Ga.

Brumbach, Marie T., Atlanta, Ga.

Buck, Jennifer J., Pecatonica, Ill.

Byrne, Ellen O'Brien, Oklahoma City, Okla.

Byrne, Ronald J., Oklahoma City, Okla.

Cain, Vern W., Amelia Island, Fla.

Calderwood, Philip D., Pearland, Texas

Caldwell, Maxine K., Des Moines, Iowa

Casualty Actuarial Society, Arlington, Va. (DC)

Chen, Anney, Chester Springs, Pa.

Chen, Winnie Hsin-Wen, Louisville, Ky.

Chrabaszcz, Edward J., Kenilworth, Ill. (DC)

Christenson, Eugene M., New Brighton, Minn.

Christiansen, Christofer J., Ridgefield, Conn.

Christiansen, Laurie Austin, Ridgefield, Conn.

CIGNA Foundation, Philadelphia, Pa. (PC)

Claypool, Bill R., Ankeny, Iowa (DC)

Claypool, Karen V., Ankeny, Iowa (DC)

Cole, Ray, Lafayette, Calif.

Cretney, Kathryn A., Dawsonville, Ga.

Crise, Jane A., Milwaukee, Wis.

Crise, William K., Milwaukee, Wis.

Demoney, N. Edwin, Arlington, Va. (DC)

Demoney, Rosalie S., Arlington, Va. (DC)

DePrenger, Herbert L., West Des Moines, Iowa

DePrenger, L. Jeanne, West Des Moines, Iowa

DeWitt, Jane E., Iowa City, Iowa

Donahey, James R., Springfield, Va.

Dorner, Colleen O., Indianapolis, Ind.

Dorner, William W., Indianapolis, Ind.

Driskell, Olga A., Sellersburg, Ind.

Driskell, Richard G., Sellersburg, Ind.

Dukes, Jean S., Western Springs, Ill.

Dukes, Jeffery T., Western Springs, Ill.

Edge, Jana L., Normal, Ill.

Edge, Orlyn P., Normal, Ill.

Eyre, Harry C., Columbus, Ohio

Eyre, Margaret Jane, Columbus, Ohio

Fagenbaum, Carl R., Cedar Rapids, Iowa

Farmer, Thurston P., Jr., Green Valley, Ariz.

Ferris, Andy P., Chicago, Ill.

Fishman, Morris, Clearwater, Fla.

Forbes, Colleen, West Simsbury, Conn.

Forbes, Leon D., West Simsbury, Conn.

Forde, Luther O., Plymouth, Minn.

Foster, Lindsay D., Ankeny, Iowa

Garfin, Louis, Oceanside, Calif.

Garrett, Christopher H., Marion, Iowa

Gathers, Jeffrey L., Atlanta, Ga.

Geiger, Diane Q., Des Moines, Iowa

Geiger, Waldo F., Jr., Des Moines, Iowa

Genter, Fredric C., Burlingame, Calif.

Geweke, John F., Iowa City, Iowa

Geweke, Lynne O., Iowa City, Iowa

Gifford, Nicholas M., Pleasant Hill, Iowa

Giles, Jeanne, Robins, Iowa

Giles, Kevin, Robins, Iowa

Glasgow, Carolyn H., Clearwater, Fla. (DC)

Glasgow, James E., Dallas, Texas

Glasgow, William M., Clearwater, Fla. (DC)

Goebel, Ralph H., Edina, Minn.

Graf, Thomas J., Clive, Iowa

Gray, Anthony R., Winter Park, Fla.

Greenberg, Norman G., Arlington, Va.

Griffey, Denise M., Lenexa, Kan. (DC)

Griffith, Steven L., Solon, Iowa

Guerra, Terry, Philadelphia, Pa.

Hale, Mark P., Jr., Iowa City, Iowa

Hamilton, James R., Long Branch, N.J.

Harding, John W., Arlington Heights, Ill.

Hayek, Stanley J., Charles City, Iowa

Hewett, John E., Columbia, Mo.

Hickman, James C., Madison, Wis. (PC)

Hickman, Margaret W., Madison, Wis. (PC)

Hoffman, Kevin L., Savannah, Ga.

Hoffman, Lorrie L., Savannah, Ga.

Hogg, Ann E., Buena Vista, Colo. (DC)

Hogg, Barbara J., Kenilworth, Ill. (DC)

Hogg, Robert V., Buena Vista, Colo. (DC)

Holden, Douglas C., Portland, Ore.

Homer, Charlene Redeker, Nitro, W. Va.

Homer, John E., Nitro, W. Va.

Howell, John F., Nashville, Tenn.

Howell, Margaret H., Nashville, Tenn.

Hunt, David L., New Canaan, Conn. (PC)

Hunt, Sara E., New Canaan, Conn. (PC)

Johnson, Charles N., Wylie, Texas

Johnson, James E., St. Paul, Minn. (PC)

Jones, Donn B., Elkhorn, Neb.

Jordan, George R., Jr., Houston, Texas

Junker, Richard J., Valrico, Fla.

Karsten, Orlo L., Jr., The Villages, Fla.

Kellen, Kathleen R., Delafield, Wis.

Kellen, Michael L., Delafield, Wis.

Kemble, James W., Eden Prairie, Minn.

Kiernan, William J., Cos Cob, Conn.

King, Patricia M., Little Rock, Ark.

King, Russell L., Little Rock, Ark.

Kinne, Katherine A., Teton Village, Wyo. (DC)

Kinne, Morris Y., Teton Village, Wyo. (DC)

Klinzman, Frank W., Redding, Conn.

Kluesner, Ray J., Sun Prairie, Wis.

Knowling, Doug J., Wildwood, Mo.

Kraegel, Wilfred A., Mequon, Wis.

Langlitz, Leon L., Lenexa, Kan. (DC)

Lazio, Jennifer L. W., Alexandria, Va. (DC)

Lazio, T. Joseph W., Alexandria, Va. (DC)

Lee, Curtis H., Cedar City, Utah (DC)

Lenth, Russell V., Iowa City, Iowa

Libby, David L., Shorewood, Minn.

Lillis, Joyce E., Des Moines, Iowa

Lillis, Terrance J., Des Moines, Iowa

Lin, Han-Wei, Suffern, N.Y.

Lin, Jennifer, New York, N.Y.

Lin, Lawrence, Riverwoods, Ill.

Lin, Sha-Li Yen, Riverwoods, Ill.

Luo, Jia, Hiawatha, Iowa

Makuck, Brian D., Atlanta, Ga. (DC)

Makuck, Laura B., Atlanta, Ga. (DC)

Malmgren, Edward G., Jr., Charlotte, N.C.

Maxey, E. James, Iowa City, Iowa

Maxey, Shirley S., Iowa City, Iowa

McCaw, John R., Garden Ridge, Texas

McCollum, Harold L., West Des Moines, Iowa

McCollum, Margaret Kampmeier, West Des Moines, Iowa

McConnell, Cecilia M., Cedar Rapids, Iowa

McMahon, Arthur M., Urbandale, Iowa

McMahon, Patricia M., Urbandale, Iowa

Menzel, Bruce R., Maple Grove, Minn.

Menzel, Michele L., Maple Grove, Minn.

Milton, Thomas F., Indianapolis, Ind.

Moberg, Mary C., Fargo, N.D.

Moberg, Thomas F., Fargo, N.D.

Morgan, Brian M., Bloomington, Ill.

Morgan, Lori R., Bloomington, Ill.

Mortensen, James M., Medford, Ore.

Mowery, Brent M., McLean, Va.

Myers, Robert J., Silver Spring, Md. (DC)

Nesbitt, Maxine L., Carmel, Ind.

Nesbitt, William M., Carmel, Ind.

Nettleton, Dan, Ames, Iowa

Nettleton, Karen, Ames, Iowa

Ng, Moh-Jee C., Rockville, Md.

Ng, Tie-Hua, Rockville, Md.

Northwestern Mutual Foundation, Milwaukee, Wis. (DC)

Nunnikhoven, Kathleen S., Cordova, Tenn.

Nunnikhoven, Thomas S., Cordova, Tenn.

O'Keefe, Jeanne M., Wildwood, Mo.

Oldenkamp, John L., Fort Wayne, Ind.

Oldenkamp, Julia A., Fort Wayne, Ind.

Palmer, Eric P., Granby, Conn. (DC)

Parmenter, Neil A., Des Moines, Iowa

Parsons, Van L., Alexandria, Va.

Patrick, Rodger R., Tampa, Fla. (PC)

Pearson, Rick, Mequon, Wis.

Pearson, Susan L., Mequon, Wis.

Pendergast, Jane, Iowa City, Iowa

Petersen, Nancy S., Solon, Iowa

Petro, John W., Kalamazoo, Mich.

Petro, Joyce M., Kalamazoo, Mich.

The Principal Financial Group Foundation, Inc., Des Moines, Iowa (PC)

Prior, Linda R., Los Angeles, Calif.

Prior, Richard J., Los Angeles, Calif.

Repass, Mary Eva, Fredericksburg, Va.

Repass, Todd H., Fredericksburg, Va.

Rinderknecht, Richard W., Amelia Island, Fla.

Robertson, Joan, West Branch, Iowa

Robertson, Tim, West Branch, Iowa

Rogers, Gerald S., Las Cruces, N.M. (DC)

Rosky, Jacqueline Reed, Louisville, Ky.

Rosky, Theodore S., Louisville, Ky.

Rugger, Barbara D., San Diego, Calif.

Rugger, Gerald K., San Diego, Calif.

Ruhl, Janifer L., Carmel, Ind.

Ruhl, Ronald F., Carmel, Ind.

Sager, Thomas W., Austin, Texas

Sampson, Charles B., Carmel, Ind. (PC)

Sampson, Vicki M., Carmel, Ind. (PC)

Sandler, Geoffrey, Hillsdale, N.J.

Sargent, Barbara T., Green Oaks, Ill. (PC)

Sargent, Harold E., Green Oaks, Ill. (PC)

Schori, Richard M., Henderson, Nev.

Sconing, James A., Iowa City, Iowa

Shinkwin, William, Milwaukee, Wis.

D. W. Simpson & Company, Inc., Chicago, Ill. (DC)

Smith, Henny, Camp Hill, Pa.

Smith, Jeff J., Camp Hill, Pa.

Spencer, James E., Dublin, Ohio

Spencer, Nadine A., Dublin, Ohio

Spirtas, Robert, Potomac, Md.

Stentz, George T., St. Louis, Mo.

Swanson, Mark A., Glen Carbon, Ill. (DC)

Swanson, Shawn M., Glen Carbon, Ill. (DC)

Tanis, Elaine B., Holland, Mich. (DC)

Tanis, Elliot A., Holland, Mich. (DC)

Taylor, Robert H., Solon, Iowa

Thompson, Mark, Chicago, Ill.

Towers Perrin, Chicago, Ill. (PC)

Turnquist, Jack M., Dallas, Texas

Vandermyde, Scott D., Chicago, Ill.

Velarde, Vicente G., Jr., Chicago, Ill.

Walker, Ralph P., Scottsdale, Ariz.

Weldon, Haley Forbush, Chicago, Ill.

Weldon, Theodore T., III, Chicago, Ill.

Wilmesmeier, Barbara T., St. Cloud, Minn.

Wilmesmeier, James M., St. Cloud, Minn.

Wilson, Eleanore G., San Antonio, Texas (PC)

Woodworth, Carrol H., Iowa City, Iowa (DC)

Woodworth, George G., Iowa City, Iowa (DC)

Yan, Run, Dublin, Calif.

Yoder, Reginald C., Des Moines, Iowa (DC)

Yoder, Roberta A., Des Moines, Iowa (DC)

Young, Thomas M., Avila Beach, Calif.

Yu, Grace T., Hartsdale, N.Y.

Yu, Mark, Hartsdale, N.Y.

Zambrano, Julie A., Chicago, Ill.

Zhang, Frank Jun, Chester Springs, Pa.

Zhao, Min, Dublin, Calif.

Zhou, Xiaobo, Simsbury, Conn.

Zornetzer, Sheila N., Williamsburg, Va.

Zwitter, Norman J., Ooltewah, Tenn.

For more information about private support for the Department of Statistics and Actuarial Science, contact the UI Foundation at the address or phone number listed below. Your inquiry will be treated confidentially.

The Department of Statistics and Actuarial Science Development Fund

Bridget Wombacher
The University of Iowa Foundation
Levitt Center for University Advancement
P.O. Box 4550
Iowa City, Iowa 52244-4550
(319) 335-3305 or (800) 648-6973
e-mail address: bridget-wombacher@uiowa.edu

We want to hear from YOU!

The Sampler newsletter is sent to alumni and friends of the Department of Statistics and Actuarial Science at The University of Iowa. As always, we like to hear from our alumni. We look forward to printing your news items in future newsletters. Please drop us a line and let us know about recent promotions, job changes, awards, professional designations, name changes, etc.

Questions, comments, address changes and alumni news can be sent to:

Newsletter Updates
Department of Statistics and Actuarial Science
241 Schaeffer Hall
The University of Iowa
Iowa City, IA 52242-1409

Telephone: (319) 335-0712
FAX: (319) 335-3017
E-mail: statistics@uiowa.edu or actuarial-science@uiowa.edu

Address and Employer Update

Please Print:

Name _____ (maiden name when appropriate) _____

Year Graduated from Iowa _____ Degree _____Major _____

Professional Designations ❍ ASA ❍ ACAS ❍ FSA ❍ FCAS ❍ MAAA

❍ Other Professional Designations: _____

Address _____

City _____

State _____ ZIP _____-_____

Home Phone _____

E-mail _____

Employer/company name _____

Employer address _____

What is happening in your life and career?

May we share this in our department newsletter? ❍ Yes ❍ No

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Newsletter Updates
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241 Schaeffer Hall
The University of Iowa
Iowa City, IA 52242-1409

Recent Grads

Elizabeth Hansen earned her Ph.D. in Statistics under the direction of Kung-Sik Chan.

Elizabeth Hansen

Getting a Ph.D. was a long, sometimes frustrating, but gratifying process. There were plenty of times when I questioned my ability to finish a Ph.D. I was fortunate that I had the support system that was available with the Statistics and Actuarial Science department at Iowa. My advisor, Kung-Sik Chan, was so encouraging and so patient with me. I would often call myself an idiot, but he assured me that I wasn't; there are just some things that come with experience. The other professors at Iowa were always willing to answer questions and lend me an ear. The graduate students were always friendly to me and were more than happy to work with me in the classes that we took. I became close to some of them, and they were crucial in pushing me to finish my doctorate.

It was while I was here at Iowa that I discovered that I had a passion for teaching. I was given the opportunity to teach my own class for three semesters, and I really enjoyed it. That is why I decided to go into academia as a profession. I think that Western Illinois is a good fit for me; teaching is the most important thing, but we are expected to do some research and service.

I hope the best for everyone at Iowa, and I hope to come and visit soon.

Rui Qin earned his Ph.D. in Statistics under the direction of Michael P. Jones.

Rui Qin

I have just begun my job at Mayo Clinic, Division of Biostatistics as a Research Associate (still in orientation though). My responsibilities are providing statistical support and consulting for Phase I/II cancer clinical trials and the Department of Surgery at Mayo Clinic.

The seven years of graduate study at Iowa had put a Hawkeye mark on my life. I've started to miss the UI campus and all the professors, classmates and friends already when I type now. I am very grateful for the department providing the first-class education and nurturing me to become a researcher in Statistics. My thesis advisor, Prof. Michael P. Jones, had been a great mentor with constant encouragement and support. I am also indebted to the professors in our department who had enthusiastically educated me during these years. In particular, Prof. Jian Huang for invaluable assistance with my dissertation research, Prof. Dale Zimmerman for being my graduate advisor, and Prof. Russ Lenth for advising me when I was an RA in the Statistical Consulting Center. The teaching and research experience at Iowa benefited me right away here.

Noelle Samia earned her Ph.D. in Statistics under the direction of Kung-Sik Chan.

Noelle Samia

From the first day I entered the Department of Statistics and Actuarial Science at the University of Iowa, I felt welcomed and at home. Thank you Professor Jim Broffitt!

The University of Iowa has provided me with an excellent education for my future endeavors. The faculty was always very knowledgeable, helpful, encouraging, and friendly. I was very fortunate to have Professor Kung-Sik Chan as my thesis supervisor; he was able to offer me great insight, personal attention, and excellent mentorship. I also would like to thank the departmental staff for their tremendous help and support.

The great education along with the hospitality that Iowa City has to furnish, leave me with many precious memories. I will miss the department and Iowa City!

IT IS ALWAYS GRATIFYING to see our students succeed in their academic programs and then move on to rewarding careers. It is interesting to hear about academics and future careers from students who just graduated.

Invited SPEAKERS

Fall 2005

Jian Huang, Department of Statistics and Actuarial Science, University of Iowa
"Analysis of censored survival data with high-dimensional covariates"

Noelle Samia, Department of Statistics and Actuarial Science, University of Iowa
"A generalized threshold regression model for analyzing non-normal nonlinear time series: plague in Kazakhstan as an illustration"

John Geweke, Department of Statistics and Actuarial Science/Department of Economics, University of Iowa
"Smoothly mixing regressions"

Lim Tiong Wee, Department of Statistics and Applied Probability, National University of Singapore
"Optimal early withdrawal and valuation of finite horizon fund protection"

Shuangge Ma, Department of Biostatistics, University of Washington-Seattle
"ROC method for disease classification using multiple markers"

Yacine Ait-Sahalia, Department of Economics, Princeton University
"Ultra high frequency volatility estimation and dependent microstructure noise"

Keith Worsley, Department of Mathematics and Statistics, McGill University
"Correlation random fields, brain connectivity, and astrophysics"

Robert V. Hogg, Department of Statistics and Actuarial Science, University of Iowa
"(Good?) advice for young statisticians"

Jed Frees, School of Business, University of Wisconsin-Madison
"Long-tail longitudinal and panel data"

N.D. Shyamalkumar, Department of Statistics and Actuarial Science, University of Iowa
"A tale of two strategies"

Jim Booth, Department of Biological Statistics and Computational Biology, Cornell University
"Clustering using objective functions and stochastic search"

Hyonggin An, Department of Biostatistics, University of Iowa
"Bayesian analysis of repeated zero-inflated count data"

Andrew Norris, Pediatric Endocrinology, Children's Hospital of Iowa, University of Iowa
"Detecting foreshocks: genomic level approaches to the identification of modest transcriptional events in common disease"

Thomas R. Belin, Department of Biostatistics, UCLA
"Strategies for model-based imputation in high-dimensional incomplete data sets"

Beth Hansen, Department of Statistics and Actuarial Science, University of Iowa
"Penalized likelihood estimation of a fixed-effect and a mixed-effect transfer function model"

Spring 2006

Dorin Drignei, National Center for Atmospheric Research, Boulder, CO
"Parameter estimation for computationally intensive nonlinear regression with an application to climate modeling"

Rhonda DeCook, Plant Sciences Institute, Iowa State University
"QTL interval mapping for zero-inflated Poisson traits"

Shuangee (Steven) Ma, Department of Biostatistics and CHS Coordinating Center, University of Washington
"Robust semiparametric microarray normalization and significance analysis"

Blake Whitten, Department of Statistics and Actuarial Science, University of Iowa
"Fashioning a review component for a second course in business statistics: a tale of four bell curves"

Matthew Bognar, Department of Statistics and Actuarial Science, University of Iowa
"Bayesian modeling of marked spatial point patterns"

Douglas Bates, Department of Statistics, University of Wisconsin-Madison
"Case studies of mixed-effects models"

Jun Yan, Department of Statistics and Actuarial Science, University of Iowa
"Partly functional temporal process regression"

Elias Shiu, Department of Statistics and Actuarial Science, University of Iowa
"Dynamic fund protection"

Yong Chen, Department of Industrial Engineering, University of Iowa
"Application of matroid theory in diagnosability and redundancy analysis of linear sensor systems"

Ying Zhang, Department of Biostatistics, University of Iowa
"Likelihood-based semiparametric estimation methods for panel count data with covariates"

Xiaotong Shen, School of Statistics, University of Minnesota
"Large margin semi-supervised learning"

Dale Zimmerman, Department of Statistics and Actuarial Science, University of Iowa
"Optimal environmental monitoring network design for empirical spatial prediction"

Jim Duarte, Director of Quality and Reliability, Vermeer Manufacturing Company
"Pictorial data for describing process performance"

Matt Austin, Principal Statistician, Amgen
"Data visualization in the reporting of clinical results"

ALUMNI news

Actuarial alumni gathering in Portland, Maine: Biou Xu (MS 2004), Haotong Wu (MS 2005), Yuying Zheng (MS 2006), Chun He (MS 2006), Haibo Liu (MS 2006), Haobo Li (MS 2002), Lilin Zhang (MS 2002), Michael (Lilin and Haobo's cute son).

Joy Jordan, PhD Statistics 1999
Joy is the 2006 recipient of the Waller Education Award for Innovation in the Instruction of Elementary Statistics.

Sara (Ferree) Richman, BS Actuarial Science 1995
Sara is the proud mother of a baby girl—Nicole Leigh Richman, born October 19, 2005.

John Hewitt, PhD Mathematics (Statistics) 1965
At the annual meeting of the American College of Rheumatology held in San Diego in November, Dr. Hewitt received the Lifetime Achievement Award from the Association of Rheumatology Health Professionals (ARHP). This is the highest honor that the ARHP can bestow on a member. The ARHP is a subset of the American College of Rheumatology. Dr. Hewitt is in his sixth year of retirement but he is still providing statistical support for investigators in the Health Sciences.

In Memoriam

1931
Helen L. (Hilleman) Morrison (BA in mathematical sciences, with an interest in statistics and actuarial science) died in March.

1934
Lt. Col. Merle P. Woodall (BA in mathematical sciences, with an interest in statistics and actuarial science) died in July.

1935
Edgar G. Harrell (Ph.D. in mathematical sciences, with an interest in statistics and actuarial science) died in September.

1935
Ralph E. Wareham (BA in mathematical sciences, with an interest in statistics and actuarial science) died in February.

1937
Margaret (Kampmeier) McCollum (BA in mathematical sciences, with an interest in statistics and actuarial science) died in August.

1940
William G. Schneider (BA in mathematical sciences, with an interest in statistics and actuarial science) died in March.

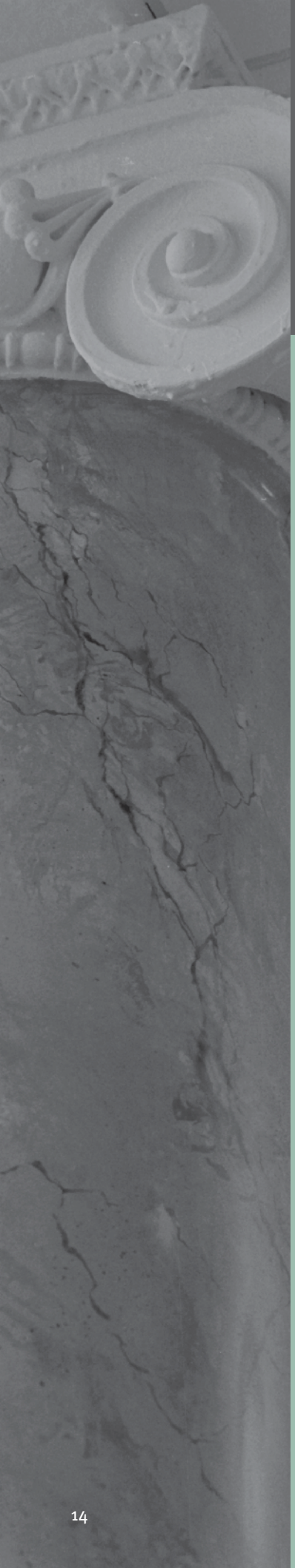
1941
Oscar N. Serbein (MS in mathematical sciences, with an interest in statistics and actuarial science) died in January.

1951
Karl W. Fuerste (MS in mathematical sciences, with an interest in statistics and actuarial science) died in May.

1961
James C. Hickman (Ph.D. in mathematical sciences, with an interest in statistics and actuarial science) died in September.

1963
James V. Hinrichs (MS in mathematical sciences, with an interest in statistics and actuarial science) died in January.

1990
Shari Chen-Hardee (MS in statistics) died in January.



Congratulations to Iowa alumni who became associates or fellows in the Society of Actuaries!

SOCIETY OF ACTUARIES Associates (ASA)

July 2006	
Shu-Hsin (Michael) Liao	MS 2002
Yeni Son	MS 1999
Mei Zhu	MS 2001
April 2006	
Haibo Liu	MS 2005
February 2006	
Daniel Fix	MS 2003
Joshua Flowers	BS 2003
Shuo Liu	MS 2004
Bryce Rosel	BS 2003
Lu (Tiffany) Wang	MS 2005
December 2005	
Rong Yang	MS 2003
November 2005	
Lina Xu	MS 1990
Yue Xu	MS 2004
July 2005	
Guan Ting (Janelle) Ong	MS 2004
Pragya Sharma	MS 2003
Ranee Thiagarajah	MS 1998
May 2005	
Laura Heyn	BS 2000
Crystal Kauder	BS 1998
Phillip Loftus	BS 1999

SOCIETY OF ACTUARIES Fellows (FSA)

July 2006	
Wai Ming (Clara) Lau	MBA 2004
Erin Sheriff	BS Math 2001
May 2006	
Bradley Hinesman	BS 1999
Kelly Jin	MS 1001
Geanie Leo	BS 1999
Catherine Liang	BS 1993
March 2006	
Bradley Heinrichs	BS 2002
Hsu-Feng Lin	MS 1998
Jason Meade	BS 2001
November 2005	
Jing Hong	MS 2000
August 2005	
Michael Garvin	BS 2002
Nicholas Gifford	BS 2002
Corrie Proksa	BS 1998
May 2005	
May-Yee Ng	BS 2000
Mark Oiler	BS 2001
Richard Von Fumetti	BS 2001

2007 NBER/NSF Workshop on Time Series

Kung-Sik Chan

Johannes Ledolter

John Geweke

The University of Iowa will host the 2007 NBER/NSF Workshop on Time Series, on September 14-15, see http://www.stat.uiowa.edu/timeseries. The NBER/NSF Time Series Workshop is sponsored by the National Bureau of Economic Research (NBER) and the National Science Foundation (NSF), as well as several units of the University of Iowa including the Henry B. Tippie College of Business, the College of Liberal Arts and Sciences and the Department of Statistics and Actuarial Science.

The first NSF/NBER workshop on time series was organized more than 25 years ago at the urging of Arnold Zellner, a well-known economist at the University of Chicago and former president of the American Statistical Association. The purpose of the meeting was to bring together the most productive researchers in economic time series analysis to exchange new ideas. Following the success of the first meeting, this conference has become an annual function and was added to the group of Conferences in Economics and Mathematical Economics.

The NSF/NBER workshop has evolved into the premier conference in time series with 70 to 130 participants from the US and abroad—including Canada, Mexico, Australia, and many European and Asian countries. Since 1994, the meeting has been hosted by Harvard University, Duke University, University of Rotterdam, University of Chicago, Academia Sinica (Taipei), Colorado State University, North Carolina State University, the Wharton School at the University of Pennsylvania, Southern Methodist University, University of Heidelberg, and the University of Montreal. While the seminar routinely attracts the most respected and noted researchers in economic time series such as T.W. Anderson, Durbin, Fuller, Parzen, Rosenblatt, Tiao, Zellner, and Nobel Prize winners Engle and Granger, the organizers are also strongly encouraged to seek out junior researchers in economics and statistics and interested investigators from other disciplines. Many of the participants of the workshop hold important posts in the statistics/econometrics profession such as editors of major journals or reviewers of nationally funded research grants. The conference provides the University of Iowa an excellent opportunity to showcase its own programs. The conference has also developed strong ties with the Census Bureau, the Federal Reserve, Bell Labs, the Center for Disease Control and other non-university research centers.

The organization committee of the 2007 Time Series Workshop consists of the following members:

Kung-Sik Chan
(University of Iowa, local organizer)

Richard A. Davis (Colorado State University)

John Geweke
(University of Iowa, local organizer)

Johannes Ledolter
(University of Iowa, local organizer)

James H. Stock (Harvard University)

Ruey S. Tsay (University of Chicago)

Please contact us if you have any questions.

Craig Lectures

Alan Agresti

Alan Agresti is Distinguished Professor of Statistics at the University of Florida in Gainesville. He earned a bachelor's degree from the University of Rochester and a doctorate in Statistics from the University of Wisconsin (where he was Stephen Stigler's first PhD student). He has published over 100 articles on statistical methodology, mainly on a variety of topics dealing with categorical data analysis. His current research interests include small-sample confidence intervals for contingency tables and the analysis of clustered categorical measurement data.

Agresti is best known for being author of the text "Categorical Data Analysis" (2nd ed. 2002, Wiley). Among other books he has authored are "Statistical Methods for the Social Sciences" (3rd ed. 1997, Prentice Hall), and "Statistics: The Art and Science of Learning from Data (2006, Prentice Hall, with Chris Franklin). Agresti has received many awards for his research and his teaching, including Fellow of the American Statistical Association (ASA) and an honorary doctorate from De Montfort University in the U.K. In 2002 he won the award for Excellence in Continuing Education from ASA. In 2003 he was named Statistician of the Year by the Chicago chapter of ASA. In 2004 he was the first honoree of the Herman Callaert Leadership Award in Biostatistical Education and Dissemination awarded by the University of Limburgs, Belgium. He has presented invited lectures and short courses for universities and companies in about 25 countries.

61131/12-06

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STATISTICS & ACTUARIAL SCIENCE

sampler

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and Actuarial Science
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Iowa City, IA 52242-1409