

Fall 2011

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Another successful year has gone by and it is time to once again report to you on the many exciting developments over the past year.

This year we graduated four Ph.D. students: Tianyang Zhang, Kun Chen, Jin (Gordon) Liu and Yunlong Xie. Tianyang has taken a research position with Travelers Insurance in Hartford, CT. Kun has taken an Assistant Professor position with the Department of Statistics at the University of Kansas. Jin is a Post Doc at the Division of Biostatistics at the Department of Epidemiology and Public Health at Yale University. Yunlong accepted a Statistician position at the National Institutes of Health in Bethesda, Maryland. We also awarded 10 MS degrees and 7 BS degrees in statistics last year.

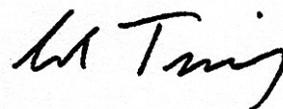
Our actuarial science program awarded 15 MS degrees and 15 BS degrees. Our students' pass rates on the SOA exams continue to be exceptional. In addition, 32 alumni became Fellows in 2010-11, 25 became Associates of the Society of Actuaries and 6 became new Chartered Enterprise Risk Analysts (CERA designation).

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 2010-2011 academic year we spent more than \$59,000 on our students, the vast majority in the form of scholarships, actuarial exam fee reimbursements, and prizes. This is a big investment, but having the best students makes it worthwhile. Thank you for helping to make our programs successful!

We are unable to include our Fiscal Year 2011 donor honor roll in this issue of the *Sampler* due to the UI Foundation restructuring of the alumni/donor database. We are very sorry that we could not publish this important information as we do deeply appreciate your valuable contributions and we plan to recognize these contributions in a future issue of the *Sampler*.

I hope you will enjoy reading the news about our department, students, faculty, 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
DEO, Statistics and Actuarial Science
(319) 335-0712
luke-tierney@uiowa.edu

Faculty and Staff News

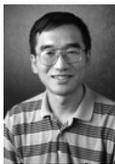
Jonathan Cryer and **Kung-Sik Chan's** book, *Time Series Analysis with Applications in R*, has been translated into Chinese.

Kung-Sik Chan presented a paper titled "Reduced-rank Stochastic Regression with a Sparse Singular Value Decomposition" in the Workshop on Statistical Frontiers 2010, organized by the Institute of Statistical Science, Academia Sinica, ROC, in December 2010. His talk was based on a joint paper with Kun Chen and Nils Chr. Stenseth, and the paper is to appear in the *Journal of Royal Statistical Society, Series B*. Kun Chen (now an assistant professor in the Department of Statistics, Kansas State University) won an ENAR Distinguished Student Paper Award based on this paper; the award was given by the International Biometric Society 2011.

Together with W.K. Li, and Q. Yao, Kung-Sik edited a special issue on "Nonlinear Time Series: Threshold Modeling and Beyond" for the journal *Statistics and its Interface*, volume 4, number 2, 2011. The special issue published a collection of research papers, some of which were presented in an international conference in honor of Professor Howell Tong, who has recently retired from the London School of Economics.

Kung-Sik was the graduate advisor for Tianyang Zhang who defended his Ph.D. dissertation and graduated in December 2010. Kung-Sik was also the graduate advisor for Kun Chen, who defended his Ph.D. dissertation and graduated in August 2011.

Joyee Ghosh attended the Joint Statistical Meetings in Miami, Florida in August 2011. She gave a talk "Secure Bayesian Model Averaging for Horizontally Partitioned Data". She also chaired a session titled "Bayesian Case Studies and Applications". She gave an invited talk at the Division of Statistics, Northern Illinois University in October 2011.



Jian Huang presented an invited talk at the Eighth ICSA International Conference: Frontiers of Interdisciplinary and Methodological Statistical Research in Guangzhou, China, in December 2010. His talk was titled: "Semiparametric regression pursuit". Jian also gave an invited talk at the Third IMS-China International Conference on Statistics and Probability in Xian, China in July 2011. The title was: "Accounting for linkage disequilibrium in genome-wide association studies: A smoothed minimax concave penalty approach". His other invited talk was at the Eastern North American Region/International Biometric Society annual meeting in Miami during March 2011 at the invited session on "Network Analysis", and was titled: "The sparse Laplacian shrinkage estimator for high-dimensional regression". Additionally he gave an invited talk at the Joint Statistical Meetings Miami in August 2011. His invited session on "Recent Method Development on High-dimensional Statistical Learning" was titled: "The sparse Laplacian shrinkage estimator

for high-dimensional regression". Jian was the graduate advisor for Jin Liu who defended his Ph.D. dissertation and graduated in August 2011.



Joseph Lang is a principal investigator on an NSF grant with project title, "Violent Victimization in the U.S.: The Vulnerability of Minorities and Women over Time", in collaborating with criminologists from the University of Iowa and the University of Missouri at St. Louis. With the help of research assistants (including Ryne Van Krevelen), the principal investigators will statistically model victimization using data that comes primarily from the 1973-2009 National Crime Victimization Surveys.

Johannes Ledolter was awarded Fellow status by The American Society for Quality (ASQ, The Global Voice of Quality). He was one of fifteen new ASQ fellows and was selected for developing new, important statistical methods for quality and process improvement; for innovative application of statistical methods to solve important quality problems; for effective training of students at universities and in the industry; and for dedicated leadership to the quality profession. Professor Ledolter spent the winter and spring terms as a visiting professor of statistics and econometrics at the University of Chicago, Booth School of Business. He taught MBA courses on data and decision making.



Russ Lenth will give an invited presentation on sample-size methods at the first ASA Conference on Statistical Practice in February 2012. He is also teaching in the first-year seminar program for acquainting entering freshmen with faculty research. His fall 2011 class is titled "Truths, Likely Truths, and Statistics" and emphasizes the importance of statistical methods and statistical thinking in solving problems in business, government, and science.



Erning Li has joined our department as a Visiting Assistant Professor of Statistics this year. Erning received her Ph.D. in Statistics in May 2004 from North Carolina State University and her Ph.D. in Electrical Engineering from Huazhong University of Science and Technology in Wuhan, Hubei, China in 1998. Welcome Erning!



Jerome Pansera attended the 15th International Congress on Insurance: Mathematics and Economics in Trieste, Italy, in June 2011. Jerome also attended the 46th Actuarial Research Conference in Storrs, Connecticut in August 2011. His gave a talk at both conferences that was titled: "Nested Stochastic Modeling, Risk Management, and Risk Minimization".

Selected Papers

Samia, N.I., Kausrud, K.L., Heesterbeek, H., Ageyev, V., Begon, M., **Chan, K.S.**; Stenseth, N.C. (2011) Dynamics of the plague-wildlife-human system in Central Asia are controlled by two epidemiological thresholds. *Proceedings of the National Academy of Sciences, USA*, 108, 14527-14532.

Xu, L., Liu, Q., Stige, L.C., Ben Ari, T., Fang, X., **Chan, K.S.**, Wang, S., Stenseth, N.C. and Zhang, Z. (2011). Nonlinear effect of climate on plague during the third pandemic in China, *Proceedings of the National Academy of Sciences, USA*, 108, 10214-10219.

Rogers LA, Stige LC, Olsen E, Knutsen H, **Chan, K.S.**, Stenseth NC (2011). Climate and population density drive changes in cod body size throughout a century on the Norwegian coast. *Proceedings of the National Academy of Sciences, USA*, 108, 1961-1966.

Alison Stuebe, Helen Lyon, Amy Herring, **Joyee Ghosh**, Alison Wise, Kari North and Anna Maria Siega-Riz (2010), "Obesity and diabetes genetic variants associated with gestational weight gain", *American Journal of Obstetrics and Gynecology*, 203:283, e1-17.

Merlise A. Clyde, **Joyee Ghosh** and Michael L. Littman (2011), "Bayesian adaptive sampling for variable selection and model averaging", *Journal of Computational and Graphical Statistics*, 20(1), 80-101.

Joyee Ghosh, Amy H. Herring and Anna Maria Siega-Riz (2011), "Bayesian variable selection for latent class models", *Biometrics*, 67: 917-925. doi: 10.1111/j.1541-0420.2010.01502.x.

Huang, J., Ma, S., Li, H. and Zhang, C.-H. (2011). The Sparse Laplacian Shrinkage Estimator for High Dimensional Regression. *Annals of Statistics*, 39: 2021-2046.

Breheeny P. and **Huang J.** (2011). Coordinate Descent Algorithms for Nonconvex Penalized Regression, with Applications to Biological Feature Selection. *Annals of Applied Statistics*, 5: 232-253.

Ma, S., Kosorok, M. R. and **Huang, J.** (2011). Incorporating Higher-Order Representative Features Improves Prediction in Network-based Cancer Prognosis Analysis. *BMC Medical Genomics*, 4:5.

Wei, F., **Huang, J.** and Li, H. (2011). Variable Selection and Estimation in High-Dimensional Varying-Coefficient Models. *Statistica Sinica*, 21: 1515-1540.

Li, E., Lim, J., Kim, K., and Lee, S.-J. (2011). Distribution-free tests of mean vectors and covariance matrices for multivariate paired data. *Metrika*, in press, DOI: 10.1007/s00184-011-0355-7.

Ryu, D., **Li, E.**, and Mallick, B. (2011). Bayesian nonparametric regression analysis of data with random effects covariates from longitudinal measurements. *Biometrics* 67(2), 454-466.

Elias Shiu was a speaker at a conference in honor of the retirement of Professor Marc Goovaerts, Katholieke Universiteit Leuven, Belgium in June. He presented a talk on "Actuarial Approach to Pricing Exotic Options." He also attended the 15th International Congress on Insurance: Mathematics and Economics. In August, Elias attended the 46th Actuarial Research Conference at the University of Connecticut; he gave a talk entitled "Valuing GMDB without Tears."

Aixin Tan gave an invited talk at the Midwest Statistics Research Colloquium, held at the University of Wisconsin in Madison, Wisconsin in March 2011. The talk was titled: "Importance sampling with Markov chain Monte Carlo".

Qihe Tang gave three talks at international conferences and one talk during a research visit to the University of Lausanne. At the 15th International Congress on Insurance: Mathematics and Economics in Trieste, Italy, in June 2011 his talk was titled: "Haezendonck-Goovaerts Risk Measure for Extreme Risks" (based on a joint work with Fan Yang). In July he gave a talk at the Department of Actuarial Science, University of Lausanne, Switzerland titled "Asymptotics for Risk Capital Allocations Based on Conditional Tail Expectation" (based on a joint work with Alexandru Asimit, Edward Furman and Raluca Vernic). Qihe also attended the Joint Statistical Meetings in Miami, Florida in August 2011. He gave a talk titled: "Extreme Value Theory in the Study of Ruin with Risky Investments" (based on a joint work with Raluca Vernic and Zhongyi Yuan). Additionally, Qihe attended the 46th Actuarial Research Conference in Storrs, Connecticut in August 2011. His talk was titled: "Asymptotics for Risk Capital Allocations Based on Conditional Tail Expectation" (based on a joint work with Alexandru Asimit, Edward Furman and Raluca Vernic).



Dale Zimmerman is an Associate Editor of the *Annals of Applied Statistics*, and also of the *Journal of the Royal Statistical Society - Series B*. He presented a talk at the Joint Statistical Meetings in Miami in August 2011. Dale was the graduate advisor for Yunlong Xie who defended his Ph.D. dissertation and graduated in August 2011.

Selected Grants

Jian Huang has been continuing working on the following grants:

PI on the NSF grant (DMS-0805670) "Efficient Bi-Level Variable Selection in High-Dimensional Models". 08/01/2008-07/31/2011.

PI on the NIH grant (R01CA120988) "Regularized Classification & Survival Analysis for Expression Profiling of Cancer". 01/01/2008-12/31/2011.

PI on UI subcontract from Yale University (NCI/NIH R01 CA 142774) "Novel Methods for Integrative Analysis of Cancer Genomic Data". 09/01/2010-06/30/2014.

student NEWS

Student Awards and Scholarships

Our annual student awards were presented on March 31 and on April 28, 2011. The Allen T. Craig Award for outstanding teaching assistant was presented to **Samuel Annan** and **Ryne Van Krevelen**. **Ziqian Zhou** and **Xiaoyu Shen** took home this year's Henry L. Rietz Award for best performance on the Ph.D. Comprehensive Examination.



For outstanding performance in the Actuarial Science program, **Zhujing Feng**, **Tarun Maniktala** and **Jonathan Rosen** won the Lloyd A. Knowler Award for Outstanding

Achievement by a student in Actuarial Science

We also presented several Robert H. Taylor Awards for academic achievement in Actuarial Science. This year's recipients were **Wan Row Ang**, **Eric Boucher**, **Shih-Ming Chang**, **Yiqing Han**, **Ruofei Huang**, **Zhujing Feng**, **Tarun Maniktala**, **Wenju Xu**, and **Zhenhao Zhou**. Scholarships totaling \$10,000 were awarded to several students in the 2010-11 academic year. Included among these were several named scholarships:

Knowler Scholarship
2010-11 **Yiqing Han**

Principal Financial Group Foundation Scholarship
2010-11 **Kelli Kregel** and **Erin Walker**

Towers Watson Scholarship
2010-11 **Johnathon DeGeest**

Harold W. Schloss Memorial Scholarship
2010-11 **Zhujing Feng**

Mary Feng, **Nicholas John Schlarmann**, **Travis Wayne Reichter**, and **Ming Tran** were selected and awarded \$8,000 scholarships from Charles E. and Eleanore G. Wilson Scholarship Fund for 2011-12. Charles Wilson (BA, 1941) attended The University of Iowa during the Depression only because of a scholarship. He was an actuary for 45 years. He established this fund because he wanted to give future students the same opportunity he had and to help the actuarial profession.

Zhongyi Yuan has been awarded a James C. Hickman Scholar Doctoral Stipend by the Society of Actuaries. Jim Hickman (1927 - 2006) got his Ph.D. from the University of Iowa in 1961, after spending several years working for an insurance company. His thesis supervisor was Bob Hogg. Jim taught here until 1972 and then went to the University of Wisconsin, Madison. He later became dean of its business college. Dr. Hickman was a vice-president of the Society of Actuaries.

Kelli Kregel has won the John Culver Wooddy Scholarship from the Actuarial Foundation for 2010-11, and **Yang Jing** has won it for 2011-12. The John Culver Wooddy Scholarship is awarded annually to college seniors who have successfully completed at least one actuarial examination, rank in the top quartile of their class and are nominated by a professor at their school. Each year, selected students receive \$2,000 scholarships, established by the estate of John Culver Wooddy, a distinguished actuary who set aside funds to provide scholarships to actuarial students. The Research Committee of TAF administers the scholarship as part of its mission to carry out research and education projects in the field of actuarial science on behalf of the actuarial profession. Congratulations Kelli and Yang!

Stephen Bonett, **Chandler Minner** and **Fengyuan Shen**, undergraduate Statistics students, were presented with \$1000 academic scholarships for 2010-11 for their excellent performance in the classroom.

In addition to scholarships, the department refunded a total of \$17,200 to students passing CAS/SOA exams in 2010-11.



Student News

Many of our students receive outside awards and personal recognition for their academic achievements. We are very proud of our amazing students!

Ming Tran, BA candidate in Actuarial Science, was elected President of the Actuarial Science Club for 2011-12. The other officers include:
Vice President – **Yang Jing**
Treasurer – **Kyle Sewright**
Secretary – **Stephanie Ngo**
Reporter – **Daniel Benzshawel**
Webmaster – **Sachet Chitraker**
and Librarian – **Tong Wu**

Jae Youn Ahn presented at the 15th International Congress on Insurance: Mathematics and Economics in Trieste, Italy, in June 2011. His topic was: “Nonparametric Estimation of Haezendonck Risk Measure”.

The Phi Beta Kappa Society and the Alpha of Iowa Chapter has invited the following students to accept membership in Phi Beta Kappa in February 2011. **Rui Bi, Zhujing Feng, Yiqing Han, Yang Jing, Kelli Jo Kregel, Chandler Marie Minner** and **Fengyuan Shen**.

Actuarial Science students enjoyed learning from guest speakers who came to share their perspectives on the life insurance changing industry. Mr. Frank Zhang, CFA, FRM, FSA, MAAA, PRM spoke in January 2011 and his talk was titled: “Actuarial Science and Financial Engineering in the Life Insurance Industry”. Mr. Peter Carlson, Vice President VA ALM & Profitability, with AEGON (now known as Transamerica) spoke in September, 2011 and it was titled: “Hedging in a Changed World”.



Our Actuarial Science Club President for 2011-12 is **Ming Tran** who graduated from Roosevelt High School in Des Moines, Iowa and he will graduate from Iowa in May 2012 with a B.S. in Actuarial Science and with a Vaughn Risk Management and Insurance Certificate and Chinese Minor. Ming has been named to the University’s Dean’s List countless times and has won numerous scholarships while an undergraduate. They include the Horatio Alger Iowa Scholar, Ann Morse Scholarship, the National SMART grant, Randall W. Van Oel award from the UI Foundation and he is a 2011-12 Charles E. and Eleanore G. Wilson Scholarship winner.

We asked him some random questions to get his response on life beyond running a very active Actuarial Science Club!

If money was not an issue and all your needs were fulfilled, what would you do with your free time?

I would spend every day playing tennis. Then probably catching up on every TV show that I always promised myself I would catch up on if I had the time, but never really got around to doing.

If you were given 10 Million dollars to aid a charity or cause of your choice, what would you choose and why?

Tough choice, I might have to go with the United Way though be-

cause the United Way is well known for being a great organization, and they help families with their education and income to help them live healthy lives.

What would your dream vacation be?

I would love to go around the world and explore everywhere. If I had to choose a single location I would choose London, because from what I’ve seen and heard, it is a fantastic place to visit.

The last book that I read was...

The Girl who Kicked the Hornet’s Nest. The book overall was really exciting, it was the third and final book in a series. The only thing I felt that was bad about it was that it sort of suddenly ended the storyline quickly.

If I could only eat one food for the rest of my life I would want it to be...

Another tough question! I guess if I had to choose, I do really enjoy eggs. I could eat them sunny side up, over easy, over hard, fried, I have so many options with a simple egg!

When did you learn about Actuarial Science profession?

I had a couple of high school friends that were interested in Actuarial Science during my senior year, so I looked into it online after talking with them and thought it was right for me. I also had several family members who were actuaries, so it was good to have them to also talk to as well.

Ph.D. Graduates

Tianyang Zhang received his Ph.D. in Statistics in December 2010. His thesis was titled: “Partly Parametric Generalized Additive Model” and his advisor was Professor Kung-Sik Chan. Tianyang has taken a research position with Travelers Insurance, Hartford, CT.

Kun Chen received his Ph.D. in Statistics in August 2011. His thesis was titled: “Regularized Multivariate Stochastic Regression” and his advisor was Professor Kung-Sik Chan. Kun has accepted a position as an Assistant Professor at the Department of Statistics at Kansas State University.

Jin (Gordon) Liu received his Ph.D. in Statistics in August 2011. His thesis was titled: “Penalized Methods in Genome-Wide Association Studies” and his advisor was Professor Jian Huang. Jin will continue with a Post Doc at Division of Biostatistics, Department of Epidemiology and Public Health at Yale University.

Yunlong Xie received his Ph.D. in Statistics in August 2011. His thesis was titled: “Likelihood-Based Inference for Antedependence (Markov) Models for Categorical Longitudinal Data” and his advisor was Professor Dale Zimmerman. Yunlong has taken a statistician position at the National Institutes of Health in Bethesda, Maryland.

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

SOCIETY OF ACTUARIES Fellows (FSA)

December 2010

Diep Hong Do MS	2005
Samuel D. Early BS	2007
Daniel J. Fix MS	2003
Hariharan Mani MS	2002
Andrew C. Stevens BS	
Mathematics & Computer Science	2006
Hing Wu BS	2007

June 2011

Jun Ryong Oh MS	2008
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September 2011

Tyler Joseph Biggs BS	2008
Robert Jay Delsing MS	2008
Nicholas Paul Weber BS	2008

CASUALTY ACTUARIAL SOCIETY Associates (ACAS)

Julieta Zambrano BS	2005
Itayi Walter Charakupa MS	2006
Wade Daniluk MS	2008
Linda Jacob MS	2004

SOCIETY OF ACTUARIES Associates (ASA)

December 2010

Kai-Mo Liao MS	2008
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January 2011

Bradley Charles Becker BS	2009
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February 2011

Xiang Wang MS	2003
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March 2011

Jusuf Abbas Bawazer MS	2010
Xi (Grace) Liu MS	2008
Heliang Qu MS	2008

May 2011

Kyle Daniel Mulholland BS	2008
Hui Tao MS	2007

June 2011

Stephanie Lauren Fahy BS	2007
Liwei Song MS	2010

July 2011

Nafis Mohamed Noori BS	2004
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August 2011

Myung Koo (Richard) Kim BS	2007
Nealand Andrew Rattanasamay BS	2007

SOCIETY OF ACTUARIES Chartered Enterprise Risk Analysts (CERA)

November 2010

Christian Fay Rulli BS	2000
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March 2011

Nicholas Paul Weber BS	2008
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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
The University of Iowa
241 Schaeffer Hall
Iowa City, IA 52242-1409

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

Please Print:

Name _____ (maiden name when appropriate) _____

Year Graduated from Iowa _____ Degree _____ Major _____

Professional Designations ASA ACAS FSA FCAS MAAA

Other Professional Designations: _____

Address
and Employer
Update

Address _____

City _____

State _____ ZIP _____ - _____

Home Phone _____

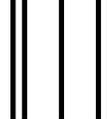
E-mail _____

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

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



Invited SPEAKERS

Spring 2011

Qihe Tang

Associate Professor, Department of Statistics and Actuarial Science, University of Iowa
Extreme Value Theory for Insurance

Jian Huang

Professor, Department of Statistics and Actuarial Science, University of Iowa
Semiparametric model pursuit

Aixin Tan

Assistant Professor, Department of Statistics and Actuarial Science, University of Iowa
Importance sampling with Markov chain Monte Carlo.

Harry Pavlopoulos

Associate Professor, Department of Statistics, Athens University of Economics and Business
A stochastic framework for spatial downscaling of processes of regional averages, based on their spectral multiscaling property, and diagnostic studies on spatio-temporal rainfall fields.

Wenxin Jiang

Professor, Department of Statistics, Northwestern University
High Dimensional Statistical Learning with Bayesian Variable Selection

Runhuan Feng

Assistant Professor, Department of Mathematical Sciences, University of Wisconsin-Milwaukee
Operator-based Computations in Jump Diffusion Risk Models

Tze Leung Lai

Professor, Department of Statistics, Stanford University
Sequential Monte Carlo Methods for Rare Event Simulation: Theory and Applications

Vivekananda Roy

Assistant Professor, Department of Statistics and Statistical Laboratory, Iowa State University
Categorical and survival modeling using generalized extreme value distribution

Kate Cowles and Stephen Bonnet
(Undergraduate Research Assistant)
Department of Statistics and Actuarial Science, University of Iowa
Back to the Future: Old Algorithm + New Hardware = Fast Independent Sampling for Bayesian Spatial Models

Alan Gelfand

J.B. Duke Professor of Statistics and Decision Sciences, Duke University
40th Annual Craig Lecture #1: Space is the Place: Why spatial thinking matters for environmental problems. Lecture #2: Point pattern modeling for degraded presence-only data over large regions.



In Memoriam

Class of 1937

Mr. Edward P. Coleman (MS in Mathematical Sciences with an interest in Statistics and Actuarial Science) died in March 2011.

Mr. Cleldon F. Ruppert (BA in Mathematical Sciences with an interest in Statistics and Actuarial Science) died in May 2011.

Class of 1947

Mr. Stacy L. Hull (MS in Mathematical Sciences with an interest in Statistics and Actuarial Science) died in April 2011.

Class of 1949

Mr. Howard L. Bock (BS in Mathematical Sciences with an interest in Statistics and Actuarial Science) died in June 2011.

Class of 1951

Dr. William H. Marlow (Ph.D. in Mathematical Sciences with an interest in Statistics and Actuarial Science) died in April 2011.

Class of 1952

Dr. Howard H. Wicke (Ph.D. in Mathematical Sciences with an interest in Statistics and Actuarial Science) died in June 2011.

Class of 1958

Mr. Lyle C. McKercher (MS in Mathematical Sciences with an interest in Statistics and Actuarial Science) died in March 2011.

Class of 1962

Mr. Budrow A. Swartzendruber, (BA in Mathematical Sciences with an interest in Statistics and Actuarial Science) died in January 2011.

Class of 1965

Mr. Jay A. Johnson, (MS in Mathematical Sciences with an interest in Statistics and Actuarial Science) died in December 2010.

Class of 1968

Mr. Dennis A. Braswell, (MS in Statistics) died in July 2011.

Class of 1970

Mr. Michael J. Tucker, (BA in Mathematical Sciences with an interest in Statistics and Actuarial Science) died in December 2010.



ALUMNI news

Class of 1949

Mr. Norman H. Smith is now retired and lives in Mt. Dora, Florida.

Mr. Henry Scheig is now retired and lives in Mequon, Wisconsin.

Class of 1956

Mr. Frank Guenter now lives in Houston, Texas. He shares with us that after he graduated he worked at Berkshire Life in Massachusetts, then was drafted and

served in the US Army as a statistician. In 1959-67 he began seminary studies to become a Catholic Priest. In 1967 he was ordained a priest and ministered in California, Wisconsin, and Texas until 1991. From 1991-1996 he served in Bolivia. In 1996-2000 he served in Texas and was briefly a chaplain in the Federal Detention System. He retired in December 2010.

Class of 1987

Ms. Carol Gilbert indicated that she is now working as a data analyst for Maternal and Child Health agency in Omaha, Nebraska. She analyzes data from vital records and surveys to help cities across the country try to prioritize public health activities. She teaches public health leaders how to analyze and interpret their own data to reduce infant mortality and teen pregnancy rates.

Ms. Lorilee Morgan, FSA, MAAA is now working for State Farm in Bloomington, Illinois.

Class of 2004

Mr. Tony Von Berkel, FCAS, MAAA is working in sunny California as a research manager and predictive modeler for Allstate Insurance. He works on challenging projects that help improve the company's rating sophistication, claims handling efficiency and other risk management efforts. Last year he married his college sweetheart and they spent their honeymoon in Barcelona Spain!

other NEWS

Centers of Actuarial Excellence (CAE) Program

In 2009, the Society of Actuaries established the Centers of Actuarial Excellence (CAE) Program. The University of Iowa is among the first group of actuarial schools being given the CAE designation. In 2011, the Society of Actuaries has awarded a CAE research grant to our actuarial faculty for a research project entitled “A Multifaceted Study of Risk Management for Insurance.” The grant is for three years.

Statistics Curriculum Changes

Add Emphasis on Writing

We have recently made some changes to our graduate statistics program that add more emphasis on writing and research and help students find their right niche sooner. We believe that these changes will better equip our students as they proceed into careers as statistics professionals or researchers. One important change is the replacement of one elective with a creative component. During the second year in our program, students will work with individual faculty and prepare a paper on a statistical topic of interest to the student. The paper will be polished and presented during the spring semester. This work is considered as part of both the MS comprehensive

exam and the qualifying process for the PhD program.

We have also changed the timing of the written comprehensive exams. Students now take a Graduate Core Exam at the beginning (instead of the middle) of the second year. They can pass at the MS or the PhD level, and have a second chance in January if needed. At the PhD level, we now have four PhD comprehensive exams instead of the previous three, but candidates are required to take only two of the four instead of all three. The exam areas are statistical inference, linear models, probability, and modeling/computing.

These changes are expected to help our PhD students identify a suitable advisor and get started on their dissertation research earlier, and to be better equipped to do literature reviews and writing. Writing and communication are equally important at the MS level, and the creative-component topic can be tailored to the student’s career goals. The earlier timing of exams makes it possible to identify one’s trajectory well before the end of the second year—in time to plan for subsequent study or to apply for employment or other programs.



Find us on Facebook!

Remember you can now find us on Facebook! Friend us at: University of Iowa Department of Statistics and Actuarial Science



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

HOW YOU CAN HELP...

Many of you have been very generous in the past by supporting our students with your charitable donations. We are very appreciative of your support as it allows us to help many gifted and talented students to achieve their academic goals. Your gift to the Department of Statistics and Actuarial Science benefits education and research!

To make a contribution, go to the Department's online gift web site at:

<http://www.givetoiowa.org/statistics>

Thank you; your gifts to the Department of Statistics and Actuarial Science are greatly appreciated!

Reminders:

- Gifts to the **UI Foundation**, the channel preferred by The University of Iowa for private support, qualify as charitable contributions to an IRC, Sec.501(c)(3) organization for federal income, estate, and gift tax purposes.
- You can become a member of the College of Liberal Arts and Sciences Dean's Club with gift support of \$1,000 or more during the fiscal year July 1-June 20 to the Department of Statistics and Actuarial Science Development fund or any other are of the College. Gift support totaling \$2,500 or more will qualify you for membership in the **Patrons Circle of Dean's Club**, designated to recognize the College's most generous benefactors.