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. The campus recovery from the 2008 flood is proceeding extremely well and our department has continued to thrive even when the University has been faced with large economic challenges.

This year we graduated two PhD students: Xuemiao Hao and Hai Liu. Xuemiao has taken an Assistant Professor position with the Asper School of Business with the University of Manitoba in Winnipeg Canada, and Hai has taken a position as an Assistant Research Professor with the Department of Biostatistics at The Indiana University School of Medicine in Indianapolis, IN. We also awarded 6 MS degrees and 5 BS degrees in statistics last year. Our actuarial science program awarded 9 MS degrees and 12 BS degrees. Our students’ pass rates on the SOA exams continue to be exceptional. In addition 2 became Fellows of the Casualty Actuarial Society; 13 became Fellows of the Society of the Actuaries; 1 became an Associate of the Casualty Actuarial Society; 14 became Associates of the Society of Actuaries; and 7 became new Chartered Enterprise Risk Analysts.

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 2008-2009 academic year we spent more than $65,182 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!

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 at the UI Foundation to fund a chair in the department in Bob’s honor and hope to soon reach our goal of $500,000.

I hope you will enjoy reading the news about the 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 e-mail us your news to: statistics@uiowa.edu or to: actuarial-science@uiowa.edu.

Best wishes,

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

Five years ago, The UI Foundation along with the Department of Statistics and Actuarial Science teamed to establish the Robert V. Hogg Professorship in Statistics and Actuarial Science. Thanks to the generosity of many of our alumni—and in large part to Bob Hogg, himself—we are halfway to our goal of $500,000.

Bob explained his vision for helping to create the fund, stating “Professorships are important because they help attract excellent faculty. The Department of Statistics and Actuarial Science is very important to me. Outside funds are critical for promoting the program, attracting distinguished academics and helping to ensure the department’s long-term success.”

One of the founding fathers of the Department of Statistics and Actuarial Science, Bob is alive and well and enjoying life in Colorado. He remains busy in the field revising his various textbooks. Probability and Statistical Inference, by Hogg and Tanis, was recently released in its eighth edition. Introduction to Mathematical Statistics, by Hogg, McKean and Craig, is in its sixth edition. Joe McKeen and Bob are currently working on the seventh release for January 2011. Applied Statistics for Engineers and Physical Scientists, by Ledolter and Hogg, is currently in its third edition. Finally, a Brief Course in Mathematical Statistics, by Tanis and Hogg and had its first edition released in 2009. Bob also travels to Iowa City twice a year to visit family and check up on the department—not to mention playing a friendly game of two of poker?

We hope you will join us in our celebration of this significant force in our field, as well as a tremendous friend of the department, by contributing to this fund. If you are interested in contributing to this fund or have any questions about it, please visit our giving page: https://www.uifoundation.org/GiveToIowa/WeObjects/GiveToIowa.woa wa/goTo/area-statistics or contact Jane Van Voorhis, Associate Director of Development, The University of Iowa Foundation by calling her at (319) 335-3705 or emailing her at jane.vanvoorhis@uiowa.edu.

Matt Bognar presented a talk at JSM titled “Bayesian Inference for Discretely Sampled Diffusion Processes”. He also chaired a session called “Bayesian Estimation of Diffusion Models” at JSM.

Kung-Sik Chan edited the Festschrift “Exploration of A Nonlinear World: An Appreciation of Howell’s Contributions to Statistics” which was published by World Scientific September 2009. This festschrift is dedicated to Professor Howell Tong on the occasion of his 65th birthday.

Together with Michael Kosoy of CDC, Kung-Sik presented a paper entitled “Dynamics of co-circulating hantoviruses strains in a single rodent host population” in the Epidemics Conference, Asiloma, California, Dec 1-5, 2008.

Kung-Sik gave a talk entitled “Constrained semiparametric regression analysis with zero-inflated data” on 1/12/2009, in the Department of Statistics and Actuarial Science at the University of Hong Kong.

Kung-Sik attended an annual scientific meeting with a team of fisheries scientists, ecologists and ecotoxicographers at the Alaska Fisheries Science Center in Seattle, of the National Oceanic and Atmospheric Administration (NOAA). Department of Commerce, from 6/13-17. During the research meeting, several scientists and 2 PhD students presented their research findings, and the research team outlined research plans on two collaborative research projects with financial supports from the National Science Foundation and the NOAA.


Finally, Kung-Sik gave a talk on “Invertibility of nonlinear ARMA models” in the IMS-China International Conference on Statistics and Probability 2009 in Weihai, China.

Kathryn Chaloner, Ph.D., Professor and Head of the Department of Biostatistics in the University of Iowa College of Public Health.

Kathryn Chaloner has received the college’s award for faculty achievement in community engagement. The award, conferred annually by the College of Public Health Board of Advisors, recognizes a faculty member for application of theory, research and practice to address public health challenges at the community level. “For many years, the College of Public Health has made strengthening and enhancing its diversity program a priority,” said Stephen Ummel, chair of the College of Public Health Board of Advisors. “Dr. Chaloner has undertaken impressive initiatives to ensure continued growth in the number and diversity of graduate students enrolled in the college. This award acknowledges her commitment and enthusiastic leadership to ensure that the college’s diversity programs are an integral part of a broader culture—a culture that is welcoming of people from all backgrounds.”

Mary Kathryn Cowles presented an invited talk entitled “Reparameterized and Marginalized Posterior and Predictive Sampling for Expression Profiling of Cancer.” 01/01/2008-12/31/2011. (R01CA120998). Regularized Classification & Survival Analysis for Expression Profiling of Cancer.” 01/01/2008-12/31/2011. This is a list of the invited talks that he presented this past year:

- Variable selection in accelerated failure time models with high-dimensional data. Winemiller 2008 Conference on Survival Analysis at the University of Missouri, October 16, 2008.
- A group bridge approach for variable selection. Conference celebrating 75 years of Statistics at the Iowa State University, Iowa City, April 4, 2009.

Biostatistics, for which his dissertation is in May of 2009. Patrick took an assistant professor position in the Departments of Statistics and Biostatistics at the University of Kentucky.

Jian was the graduate advisor for Fengrong Wei, PhD in Applied Mathematics and Computational Science defended her dissertation in April 2009. Fengrong took an assistant professor position in the Department of Mathematics at the University of West Georgia.

Jian was the PI on the NSF grant (DMS-0806570) Efficient Bi-Level Variable Selection in High-Dimensional Models. 08/01/2008-07/31/2011 and he was the PI on the NIH grant (R01CA129198). Regularized Classification & Survival Analysis for Expression Profiling of Cancer.” 01/01/2008-12/31/2011. This is a list of the invited talks that he presented this past year:

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- A group bridge approach for variable selection. Conference celebrating 75 years of Statistics at the Iowa State University, Iowa City, April 4, 2009.

What will you do? I’ve gotten that question a lot lately. My teaching career at The University of Iowa began in 1970, and I will be officially retired at the end of June, 2010. I have especially enjoyed working with students, both inside and outside of the classroom. Over the years I have received a few notes of appreciation from former students. I saved all of those notes, and after a few years I had the students read through them, maybe shed a tear or two, and hopefully feel that I did some good. We have always had a very congenial department, and I have had the pleasure of working with terrific faculty and staff. It has always been a good life, So, what’s next? An afternoon nap sounds good, but it may be hard to find time. I seem to stay pretty busy now with various activities such as serving on the leadership team at my church, working with Gideon’s International, woodworking (I enjoy building and have some major projects lined up for when I get more time), babysitting our two-year-old granddaughter (our son lives in Iowa City, and he and his wife have one child and another on the way), visiting our daughters to attend her recitals and concerts (she is a professor of music (flute) at Western Illinois University), and attending Hawkeye sporting events. And Barb says we are finally going to do some real traveling. Well, that’s not enough, maybe I’ll take that nap. My thanks to all who have helped make my tenure at Iowa so fulfilling and enjoyable!

Jim Broffitt will end his phased retirement this year and his last semester will be in the Spring of 2010. We have asked him to share some of his parting wisdom.

Joe Lang will be an invited speaker at the 12th Annual Winter Workshop, sponsored by the University of Florida’s Department of Statistics. This annual workshop is held in January 2010, in Gainesville, Florida. This year’s topic is Categorical Data Analysis.

Rusu Lenth presented a poster on his “StatWeave” software at JSM in Washington, DC. StatWeave makes it possible to integrate output and graphs from many statistical programs (SAS, R, Stata, etc.) in an article, just by embedding the required commands in the document and running it through StatWeave. Rusu is also developing research proposals in collaboration with researchers at the National Advanced Driving Simulator in Oskaloosa; and has taken on the Director of Graduate Studies job for the department. Russ was elected Chair-Elect of ASA’s Section on Statistics in the Physical and Engineering Sciences, with his term as Chair to begin in January 2010.

Ruitao Liu has joined our department as a visiting Assistant Professor of Statistics this year. Ruitao received his PhD in August 2009 from the University of Florida in Gainesville, FL. Welcome Ruitao!

Jerome Pansera, Elias Shiu and Qibe Tang attended the 15th International Congress on Insurance: Mathematics and Economics, May 27-29, in Istanbul, Turkey. Elias and Qibe also served on its Scientific Committee. On June 2-5, Elias attended a conference at the University of Lausanne in honor of the retirement of Professor Hans U. Gerber.

N.D. Shyamal kumar was selected to be one of the 2009 Individual Grants Competition recipients. The Research Committee of The Actuarial Foundation (TAF), the Casualty Actuarial Society (CAS) and the Committee on Knowledge Extension Research (CKER) of the Society of Actuaries sponsored the 2009 Individual
Grants Competition to support the advancement of knowledge in actuarial science. Congratulations Shiyuan!

Osman Stramser presented a talk on ‘Bayesian inference of discretely sampled Markov processes with closed-form likelihood expansions’ at the September 2008 NBER/NFS Time Series Conference in CREATIS, University of Aarhus, Denmark. Also, she was awarded a Career Development Award in the Spring Semester and was invited to present “Recent Developments in Financial Econometrics” at a workshop in Berlin, Germany in March, 2009. Osman was invited to present her joint research results in a workshop on “Markov chain Monte Carlo and Related Methods” that was held at the University of Warwick (UK) in March 2009. The workshop is part of a ranking EPSRC-funded symposium on “Challenges in Scientific Computing”. She also organized a session on Bayesian Estimation of Diffusion Models at the JSM, (the Joint Statistical Meetings) August 2009.

Aixin Tan was welcomed to our department as a new Assistant Professor in August 2009. Aixin earned her PhD in August 2009 under the direction of the late Robert V. Hogg at the University of Florida at Gainesville, FL. We are very happy to have her join our statistics faculty!

Luke Tierney was awarded a three-year grant from the National Science Foundation for work on “Computing Environments for Statistics”. He also was awarded a grant to support travel of young researchers to meetings related to the “R Project”. Luke was elected Chair-Elect of ASA’s Section on Statistical Computing, with his term as Chair to begin in January 2010.

Dale Zimmerman reports that he has retired from his positions as associate editor of Biometrics and the Editorial board member of Environmetrics, but he accepted invitations to serve three-year terms as an associate editor of both the Journal of the Royal Statistical Society (Series B) and Statistics and its Interface. Also, Dale was elected Chair-Elect of ASA’s Section on Statistics in the Environment, with his term as Chair to begin in January 2010.

Dale was awarded a research grant of $116,547 from the National Institutes of Health. The grant proposal was titled “Evaluating Researchers to meetings related to the “R Project”. Luke was elected Chair-Elect of ASA’s Section on Statistical Computing, with his term as Chair to begin in January 2010.


The eighth edition of “Probability and Statistical Inference,” by Robert V. Hogg and Elliot A. Tanis was published.

The third edition of “Applied Statistics for Engineers and Physical Scientists” by Johannes Ledolter and Robert V. Hogg was published by Prentice Hall.


O. Stramser, M. Bogner and P. Schneider. Bayesian inference of discretely sampled Markov processes with closed-form likelihood expansions” by has been accepted for publication in the Journal of Financial Econometrics. The article outlines many new and exciting research topics.
Colleen, from Morton, Ill., is a senior infielder for the UI softball team. She began the 2009 season tied for 11th in career homeruns and 14th in career batting average. She has been an All Big Ten and National Fast pitch Coaches Association All-region selection the previous two seasons. Off the field she was named to Dean’s List seven times, named to the President’s List six times, and was selected to the ESPN Academic All-American first team in 2008 and All-District in 2007. She has accepted a position following her graduation in May as an actuarial analyst in the Property and Casualty Division of State Farm Insurance.

Colleen also was selected by the Actuarial Foundation as the winner of the Actuary of Tomorrow Stuart A. Robertson Memorial Scholarship for 2008-09.

Michael Nielsen, Statistics PhD candidate, was awarded a $20,000 stipend for the 2009-10 academic year from The Society of Actuaries. He was one of five nationally selected doctoral stipend award recipients. The recipients were chosen from a highly qualified and significant number of applicants who are participating in doctoral programs related to actuarial science.

Jenna Sheatek, BS candidate in Actuarial Science, was awarded the John Culter Woodyd Scholarship from the Actuarial Foundation for 2009-10.

Xiongwen Tang, PhD candidate in Statistics attended the Conference on Survival Analysis and Its Application in Colombia, Mo.

Seth Truka, BS Actuarial Science 2009) was recognized by the College of Liberal Arts for graduating “With Honors in the Major”.

Sathivannese Veeramoothoo, MS candidate in Actuarial Science presented her undergraduate honors thesis at the AIBR conference in Las Vegas, Nevada in October, 2009. Her thesis was titled: Macroeconomic Determinants of Worker Remittances to Latin American and the Caribbean Countries.


PhD Graduates
Xuemiao (Samuel) Hao, received his PhD in Statistics in August 2009 under the direction of Qchie Tang. The title of his PhD thesis was “Asymptotic Tail Probabilities of Risk Processes in Insurance and Finance”. Xuemiao has taken an Assistant Professor position with the Asper School of Business with the University of Manitoba in Winnipeg Canada.

Hai Liu, received his PhD in Statistics in August 2009 under the direction of Kung-Sik Chan. Hai has taken a position as an Assistant Research Professor with the Department of Biostatistics at The Indiana University School of Medicine in Indianapolis, IN.

Robert H. Taylor Award in Actuarial Stochastics

Longtime supporter and advocate for Statistics and Actuarial Science, Bob Taylor established a new award in actuarial stochastics this fall. The award is for deserving doctoral students in the department who are working on a dissertation that reflects an emphasis on the adaptation of stochastic theory to current actuarial practice or have published an article or article discussion in the area of actuarial stochastic analysis relative to current practice. Through the Robert H. Taylor Award in Actuarial Stochastics, Bob hopes to inspire research that will have a positive and practical impact on the day-to-day work of actuaries.

A 1952 graduate with an MS in Statistics and Actuarial Science, Bob has led by example. As a consulting actuary in a firm founded by his grandfather, Taylor used his academic training and theoretical framework to create innovative solutions to real-world problems. He also founded Network Data Processing Corporation to create software for managing life insurance business.

Over the course of his career, Bob continued to pursue research in actuarial practice and published 12 papers in the area. His Masters thesis and another paper were seminal studies in the application of stochastics to actuarial practice. His latest award comes in addition to three other prizes he established in 2001: The Robert H. Taylor/Allen Craig Award, The Robert H. Taylor/Bertran Cosyn Award and the Robert H. Taylor/Lloyd Knorrer Award. Although all of his efforts on behalf of the department, Bob motivates students to think independently and creatively. Robert Taylor’s legacy carries on in a lasting and significant way.

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

CASUALTY ACTUARIAL SOCIETY Fellows (FCSA)
- Nancy Eugenia O’Dell-Warren (MS 1995)
- Tony Van Berkel (BS 2004)

SOCIETY OF ACTUARIES Fellows (FSA)
- December 2008
  - Luba Aginsky (BS 2005)
  - Jianan Chen (MS 2003)
  - Marissa Ann Doudna (BS 2004)
  - Christopher Duane Sill (BS 2005)
  - Brenda Rae Veik (MS 2005)
  - Yi Yin (MS 2003)
  - Haixia Zhang (MS 2005)
  - Haibin Zheng (MS 2006)

- March 2009
  - Zhenzhou Lei (MA Economics 2004)
  - September 2009
  - Komla M. Kuagbenu (BS 2004)
  - Mun-Bin Kuo (MS 1997)
  - Ricardo Nava Ramirez (MS 2000)
  - Anita Marie Recchio (MS 1994)

- CASUALTY ACTUARIAL SOCIETY Fellows (FCSA)
- Nancy Eugenia O’Dell-Warren (MS 1995)
- Tony Van Berkel (BS 2004)

- CASUALTY ACTUARIAL SOCIETY Associates (ACAS)
- Lisa Marie Holloway (MS 2007)

- SOCIETY OF ACTUARIES Associates (ASA)
- September 2008
  - Andrew C. Stevens (BS Mathematics &Computer Science 2006)
  - Christian Fay Rulli (BS 2000)

- November 2008
  - Sheng Di (MS 2007)

- December 2008
  - Haijun Tang (MS 2007)
  - Zhiguo Wang (MS 2007)
  - Hing Wu (BS 2007)

- January 2009
  - Samuel D. Early (BS 2007)
  - Jung Eun Yoo (MS 2005)

- March 2009
  - Jeff Allan McClure (BS 2007)
  - Jingxia Wen (MS 2007)

- April 2009
  - Tyler Joseph Biggs (BS 2008)
  - Arjun Kumar Kanduri (MS 2005)

- June 2009
  - Alex Gregory Shaller (MS 2007)

- September 2009
  - Xiaowei Han (MS 2007)

- SOCIETY OF ACTUARIES Chartered Enterprise Risk Analysts (CERA)
- October 2008
  - Yuying Zheng (MS 2005)

- November 2008
  - Kathryn L. Curry (MS 2000)
  - Larry Lickeig (MS 1996)
  - Shu-Yen Liu (MS 1983)
  - Dwight N Soothout (BS 1994)

- April 2009
  - Feng Sun (MS 2001)

- July 2009
  - Jia Luo (MS 2004)
Terrance Lillis (MS 1982) is the Senior Vice President and Chief Financial Officer for the Principal Financial Group. He has been invited to speak to the students, faculty and staff and present his advice regarding future opportunities for the Actuarial Science students. He also shared what it was like to lead a company in turbulent times—exactly what did Principal do and what did they learn from the recent financial crisis.

Terrance knows about the job market in a struggling economy firsthand. Having found employment during two different recessions, Lillis visited the UI campus to offer advice to students facing similar challenges. “This recession is tough,” said Lillis, a UI alumnus who is now the senior vice president and chief financial officer of Principal Financial Group, a Des Moines-based company that offers financial products and services. In a lecture directed toward the UI students and actuarial science department last week, he shared his background and experiences. Originally from Williamsburg, Iowa, Lillis received a bachelor’s degree at Simpson College and a master’s in actuarial science at the UI in 1982. After working his way up at the company, Lillis, 56, became senior vice president in May 2008 and was promoted to chief financial officer in August during the economic crisis. He is now responsible for the company’s financial integrity and reporting, external and internal reports, and financial results. He also covers investor relations, ensuring there is a solid capital. "My timing was impeccable," he said. "The night before the first board meeting [Lehman Brothers, a global financial services firm] crashed." He then had to throw out the 10-year plan he developed and start over. He has since shifted the company’s focus to investors. “We’ve survived the financial crisis,” Lillis said. “Now, we need to deal with the recession.” He also provided students with information about entering the job market in an unstable economy: They should select a university project assistant Margaret Ebert, who attended the presentation, said Lillis made it clear students should pick up finance, technology, problem-solving, and communication skills before graduating. They should also be self-motivated and good at networking. She said: “I was very impressed with [Lillis’] positive attitude,” she said. “He was encouraging for students.” Lillis stressed three key traits for becoming successful in the workforce—communication, responsibility, and engagement. Valuable employees have oral, written, and listening skills, are responsible for their own development, and are involved and express their opinions, he said. “Do the best you can do at it,” he said, “regardless of the position.” More than 50 students attended the lecture on Sept. 18, including Tiffany Fodera, “a nontraditional” UI senior in actuarial science and president of the UI Actuarial Science Club. She said it was particularly important to see Lillis because he is a UI alumnus. “[Lillis] shows that you can set your goals that high and achieve them," she said. "There are positions out there; you just need to sell yourself.”
This honor roll gratefully recognizes graduates, faculty, and friends who contributed $100 or more from July 1, 2008, through June 30, 2009, to The University of Iowa Foundation. The preferred channel for private support of all areas of the University. Contributors are listed alphabetically.

HONOR ROLL OF CONTRIBUTORS

The presidents club recognizes the University of Iowa's most generous contributors. Members include those with cumulative gifts, pledges, or deferred gifts of $40,000 or more to support the University. Corporations, businesses, foundations, and other organizations that demonstrate generous support for the University at the Presidents club level (outright gifts or $2,500 or more to any area in the College of Liberal Arts and Sciences) are indicated by a (PC) follow.

The college of liberal arts and sciences club, which is indicated by a (DC) follow, listing $2,500 or more to any area in the College of Liberal Arts and Sciences.

College of Liberal Arts and Sciences Dean's Clubs Patrons Circle by contribution $100 or more from July 1, 2008, through June 30, 2009, to the Iowa Foundation, the preferred channel for private support of all areas of the University. Contributors are listed alphabetically.

HONOR ROLL OF CONTRIBUTORS

Iowa Foundation, the preferred channel for private support of all areas of the University. Contributors are listed alphabetically.

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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 the Department’s online gift web site at: http://www.givetoiowa.org/statistics

Thank you, your gifts 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 SciencesDean'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 area 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.