STATISTICS & ACTUARIAL SCIENCE

Fall 2005

sampler

Grant to Coordinate Data for Diabetes Study

Faculty & Staff News Faculty Books



Student Awards & Activities

Alumni News
Professional Actuarial
Designations

Craig Lectures

from the CHAIR



Summer has drawn to a close and the department has started getting ready for a new academic year. There have been a number of administrative changes in the last year. After 19 years with the department, secretary and administrative assistant Dorothy Kelley retired this July. Also, Dale Zimmerman has stepped down as Director of Graduate Studies after eight years of service; Joe Lang will be taking his place.

We are very pleased that Qihe Tang will be joining us in January as a new assistant professor in actuarial science. We did not succeed in filling our assistant professor in statistics position but hope to do so in the next year.

Our excellent Actuarial Science program continues to thrive. During the 2004-2005 academic year we awarded twenty-seven M.S. degrees and ten B.S. degrees in Actuarial Science. Our students' pass rates on the SOA/CAS exams continue to be exceptional. In addition, 13 alumni became Fellows and 16 became Associates of the Society of Actuaries.

We are very grateful for the generous donations from alumni, friends and companies, which allow us to attract and support the best students. During the 2004-2005 academic year we spent more than \$54,000 on our students. The vast majority was 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 chairs and professorships in the department. We recently instituted the Robert V. Hogg Professorship account at the Foundation to fund a professorship in our department in Bob's honor.

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 use the enclosed sheet to send your information, or send us an email.

Best Wishes,

M Tmi

Luke Tierney Chair, Statistic

Chair, Statistics and Actuarial Science Ralph E. Wareham Professor of Mathematical Sciences

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UI Center Receives \$21 million to Coordinate Data in Diabetes Study

According to a University of Iowa news release, University of Iowa researchers in the College of Public Health and Roy J. and Lucille A. Carver College of Medicine have received a \$21 million, five-year grant from the National Institutes of Health to operate the data coordinating center for an international research consortium studying islet transplantation in patients with type 1 diabetes. The network of five clinical centers will focus on improving the safety and long-term success of methods for transplanting islets, the insulin-producing cells of the pancreas. The Clinical Trials Statistical and Data Management Center (CTSDMC) in the UI Department of Biostatistics was awarded the grant to establish the data coordinating center and facilitate multiple aspects of the research activities.



William Clark

"The data coordinating center will work with the investigators to develop and implement important clinical and laboratory studies," said William Clarke (Ph.D. in Statistics, 1975), principal investigator of the Iowa portion of the study, UI professor of biostatistics and director of the CTS-DMC. "Multi-center trials generate massive amounts of data that must be gathered, managed and analyzed statistically. The data coordinating center will consolidate data from the five clinical centers as well as assist in study design and provide organizational support." Islet transplantation is a promising experimental approach to treating type 1 diabetes, which accounts for up to 10 percent of diagnosed cases of diabetes in the United States (up to 1 million people). This form of diabetes usually

strikes children and young adults, who need several insulin injections a day or an insulin pump to survive. Insulin shots, though critical now for controlling blood glucose, do not restore normal physiological control of blood sugar. Therefore, many people with type 1 diabetes eventually develop one or more complications, including damage to the heart and blood vessels, eyes, nerves and kidneys.

"Replacement of islet function through transplantation, with restoration of normal glucose control, is the best hope to avoid the complications of diabetes in these patients," said Lawrence Hunsicker, M.D., UI professor of internal medicine and co-principal investigator of the study. In islet transplantation, islets are first extracted from the pancreas of a deceased donor and infused into a person with type 1 diabetes through the portal vein of the liver. In successful transplants, the cells lodge in the liver's small blood vessels and begin producing insulin. Only a very small number of such transplants have been done at this time in people with difficult-to-control type I diabetes.

There are several impediments to the wider testing of islet transplantation. One is the scarcity of islets - pancreases from only about 6,000 donors become available each year in the United States, and many are used for whole organ transplantation. One of the objectives of this consortium is to study ways in which islets can be expanded in vitro to make human islets available to many more patients. Another obstacle to islet transplantation is the side effects of the medications that are needed to prevent the immune system from rejecting donor islets. The consortium will be studying immunosuppressive strategies that are both more effective and safer for the recipients of islet transplants.



Kathryn Chaloner

Other UI researchers involved in the study are co-principal investigator **Kathryn Chaloner**, Ph.D., professor and head of Biostatistics with a joint appointment in Statistics; Joseph Dillon, M.D., and Robert Spanheimer, M.D., associate professors of internal medicine; Julie Lang, study coordinator; Richard Peters, database administrator; and Michelle Wichman, CTSDMC coordinator.

In addition to the UI data coordinating center, the research consortium consists of clinical centers in Miami; Minneapolis; Philadelphia; Edmonton, Canada; and Uppsala, Sweden.

Faculty and Staff News

Qihe Tang has been hired as an Assistant Professor of Actuarial Science. He comes to us from Concordia University in Montreal, Canada, where his research interests have included risk management, financial mathematics, ruin theory and precise large deviations. Qihe earned his PhD at the University of Science & Technology of China in 2001 (Statistics and Finance), and he is a welcome addition to our faculty. It's great to have you with us!



After 19 years of dedicated service to our department, **Dorothy Kelley** retired and moved to Minnesota to be with her daughter in early July. She started at the University of Iowa in 1986, splitting her time between the Department of Computer Science and the Department of Statistics and Actuarial Science. It didn't take

long for our department to get her 100% and she became an integral part of the team taking care of our budgets, accounts and paychecks! Thank you, Dorothy! You're a hard-working and a delightful presence, and we all wish you the best in your retirement.



Jon Cryer wrote a chapter in the 25-chapter publication called "Innovations in Teaching Statistics." It was published 2005 by *The Mathematical Association of America*, MAA Notes #65, Joan Garfield, editor.



Each year the *Journal of Applied Econometrics* has an invited lecture (actually two lectures). **John Geweke** was the invited lecturer for 2005. His topics were "Compound Markov Normal Mixture Models" and "Bayesian Financial Decision Making." The lectures were presented in Venice, Italy. In January, John presented

a paper, "Bayesian Cross-Sectional Analysis of the Conditional Distribution of Earnings in the United States, 1966-1995" at the International Workshop/Conference on Bayesian Statistics and Its Applications held in Varanasi, India.



Jian Huang has been working as Co-PI or Co-investigator on the following grants: "NHLBI Shared Microarray Facility" (PI: Bento Soares), "Functional Genomics for CF in Lung Disease" (PI: Paul McCray), and "Transcriptional and Genetic Profiles in HNSCCs" (PI: Elaine Smith)



Joe Lang is our new Director of Graduate Studies effective mid-July, taking over for Dale Zimmerman who held the position for the past eight years. Joe has always had excellent rapport with the graduate students and brings his great enthusiasm and many fresh ideas to the program.



Russell V. Lenth was promoted to full professor effective August 2005. Congratulations, Russ!



Dale Zimmerman gave an invited talk at the Conference on New Developments in Statistical Analysis in Wildlife, Fisheries, and Ecological Research, University of Missouri, in October 2004. He gave another invited talk at the WNAR Annual Meeting in Fairbanks, Alaska, in June 2005.

Faculty Books



The 7th edition of Hogg & Tanis, *Probability and Statistical Inference*, was published by Prentice Hall in Spring 2005. Written by **Bob Hogg** and Elliot Tanis, this applied introduction to the mathematics of probability and statistics

emphasizes the existence of variation in almost every process, and how the study of probability and statistics helps us understand this variability. Designed for students with a background in calculus, it reinforces basic mathematical concepts with numerous real-world examples and applications to illustrate the relevance of key concepts. This new edition will be used this fall in 22S:130 Introduction to Mathematical Statistics I.



Using a data-driven approach, *Introduction* to *Regression Modeling* by Bovas Abraham and **Johannes Ledolter** (published by Duxbury Press in 2005) is an exciting blend of theory and interesting regression applications. Students learn the theory behind regression

while actively applying it. Working with many case studies, projects and exercises from areas such as engineering, business, social sciences and the physical sciences, students discover the purpose of regression and learn how, when and where regression models work. This book will be used for the first time this fall in 22S:164 Applied Statistics I.



In Fall 2004, Wiley Publishers came out with **George Woodworth**'s *Biostatistics: A Bayesian Introduction*, an essential introductory text linking traditional biostatistics with Bayesian methods. In recent years, Bayesian methods have seen an

explosion of interest, with applications in fields including biochemistry, ecology, medicine, oncology, pharmacology, and public health. As an interpretive system integrating data with observation, the Bayesian approach provides a nuanced yet mathematically rigorous means of conceptualizing biomedical statistics – from diagnostic tests to DNA evidence. George's book is currently being used in several sections of 22S:101 Biostatistics.

More Recent Publications

Abrevaya, J. and **Huang, J.** (2005). On the Bootstrap of the Maximum Score Estimator. *Econometrica*, 73: 1175-1204.

Wang, D.L., **Huang, J.**, Xie, H.H., Manzella, L., and Soares, M.A. (2005). A Robust Two-Way Semilinar Model for Normalization of cDNA Microarray Data. *BMC Bioinformatics*, 2005, 6:14.

Yang, Y., **Huang, J.**, Logue, M., and Vieland, V.J. (2005). The posterior probability of linkage allowing for linkage disequilibrium and a new estimate of disequilibrium between trait and a maker Hum Hered, 59:210-219. [Mark Logue, the third author, received an MS in Statistics in 1996 and then a PhD in Statistics in 2001.]

Jian Huang. "Analysis of Censored Survival Data with High Dimensional Covariates." Invited presentation at the session on Statistics in Cancer, AIDS, and Other Medical Researches at the 2005 Statistical Society of Canada Annual Meeting, Saskatoon, Canada. June 12-15, 2005.

Jian Huang. "Survival Analysis with Microarray Gene Expression Data." Invited presentation at the 5th Annual University of Iowa and Iowa State University Joint Bioinformatics Workshop, Iowa City, Iowa. July, 19, 2005.

Saha, C. and **Jones, M.P.** (2005) "Asymptotic bias in the linear mixed effects model under non-ignorable missing data mechanisms," *Journal of the Royal Statistics Society*, Series B, 67:167-182. [Chandan Saha, the first author, received an MS in Statistics in 1994 and then a PhD in Biostatistics in 2001.]

Lang, J.B. (2005) "Homogeneous Linear Predictor Models for Contingency Tables," *Journal of the American Statistical Association*, 121-134.

Stucky, T.D., Heimer, K., and Lang, J.B. (2005), "Partisan Politics, Electoral Competition and Imprisonment: an Analysis of States over Time," *Criminology*, 211-248.

Lang, J.B. "Profile Confidence Intervals for Contingency Table Parameters," to be presented at the Joint Statistical Meetings, Minneapolis, August 2005.

Heimer, Karen, **Joseph B. Lang**, Jacob Stowell, Stacy Wittrock. "Gender, Economic Marginalization, Welfare, and Violence." Invited presentation at workshop on Multilevel Modeling of Aggregate Data on Crime, SUNY-Albany, New York, April 14-15, 2005.

Lu, N. and **Zimmerman, D.L.** (2005). Testing for directional symmetry in spatial dependence using the periodogram. *Journal of Statistical Planning and Inference*, 129, 369-385. [Nelson Lu, the first author, received an MS in Actuarial Science in 1996 and then a PhD in Statistics in 2002.]

Zimmerman, D.L. and Holland, D.M. (2005). Complementary co-kriging: Spatial prediction using data combined from several environmental monitoring networks. *Environmentrics*, 16, 219-234.

Lu, N. and **Zimmerman, D.L.** (2005). The likelihood ratio test for a separable covariance matrix. *Statistics and Probability Letters*, 73, 449-457.

INVITED SPEAKERS

Fall 2004

Jason Fine

Department of Statistics, University of Wisconsin-Madison "Comparing Non-Nested Cox Models"

Joel Horowitz

Department of Economics, Northwestern University "Nonparametric Methods for Inference in the Presence of Instrumental Variance of Instrumental Variables"

George Woodworth

Department of Statistics and Actuarial Science, University of Iowa "Bayesian Experimental Design 101"

Di Cook

Department of Statistics, Iowa State University "Exploring Microarray Data with Plots"

Aaron Christ

Alaska Department of Fish and Game "An Animal Movement Model Incorporating Resource Selection and Home Range"

Song Chen

Department of Statistics, Iowa State University "On Nonparametric Specification Tests of Diffusion Models"

Adam Kalai

TTI-C (Toyota Technological Institute) "Efficient Estimators for Monotonic Generalized Additive Models"

Michael Kolen

Educational Measurement and Statistics, University of Iowa "Equating Educational Tests: Designs and Methods"

Brian Smith

Department of Biostatistics, University of Iowa "Modeling the Distribution of Environmental Radon Levels in Iowa: Combining Multiple Sources of Spatially Misaligned Data"

Anil K. Bera

Department of Economics, University of Illinois at Urbana-Champaign "Testing Spatial Autoregressive Model and a Formulation of Spatial ARCH (SARCH) Model with Applications"

Spring 2005

Yuguo Chen

Institute of Statistics and Decision Science, Duke University "Sampling for Conditional Inference on Multiway Tables"

Yaming Yu

Department of Statistics, Harvard University "MCMC via Sufficient and Ancillary Data Augmentation: As Motivated by Poisson Time Series Modeling in X-ray Astrophysics"

Xinyi Xu

Department of Statistics, University of Pennsylvania "High Dimensional Predictive Densities"

Qihe Tang

Department of Mathematics and Statistics, Concordia University "Ruin Theory Under Stochastic Returns"

Deniz Sezer

School of Operations Research and Industrial Engineering, Cornell University "Filtration Shrinkage: Modeling Information Reduction"

Jay Sa-Aadu

Department of Finance, University of Iowa "Does Portfolio Diversification Deliver When Needed? An Empirical Evaluation of the Diversification and Hedging Properties of Asset Classes"

Frank Rossi

Technology Guidance Research, Kraft Foods "How Statisticians Contribute to Kraft Foods Successes"

Lori Thombs

Department of Statistics, University of Missouri-Columbia "Statistical Analysis to Improve Fundraising"



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

HONOR ROLL OF 2004 CONTRIBUTORS

This honor roll gratefully recognizes graduates, faculty, and friends who contributed \$100 or more in 2004 to the Department of Statistics and Actuarial Science through The University of Iowa Foundation. 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 in 2004. Contributors of \$1,000-\$2,499 in 2004 qualify for the College of Liberal Arts and Sciences Dean's Club, which is indicated by a (DC) following their names.

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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:

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Newsletter Updates

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Joint Reception at the JSM in Minneapolis

The Department of Biostatistics and the Department of Statistics and Actuarial Science held a joint reception for current and former students and faculty and their friends at this year's Joint Statistical meetings in Minneapolis. It was a great success with close to 100 attendees and provided a great opportunity to catch up with many old and new friends. We hope to have another reception at the Joint Statistical Meetings in 2007 or 2008.



Clockwise from the top: Chris Carolan, Joy Jordan, John Castelloe, Dan Nettleton, Carolyn (Pillers) Dobler, and Joe Lang

Fall Picnic

by N.D. Shyamalkumar



Left to right: Jim Broffitt, Dick Dykstra and N.D. Shymalkumar

August 21, 2005, was a typical balmy late summer's day in Iowa with a high of 86F and zero precipitation. And around the West Overlook picnic shelter on the shores of the Coralville Lake, with the dam on our right, it was simply gorgeous. Not only was it scenic, but "fun" was in the air with some water skiing on the lake and others frolicking on the nearby sand. On this date and location we had our Fall Picnic.

Being the chair of the Social Committee, while I was excited at the prospect of a picnic with around a hundred attendees, I was also a bit fearful of the thought of organizing it. As it turns out, my fear was unfounded as it was the students who really organized the picnic with Tammy Siegel and Jun Yan guiding them. Apart from the "official" volunteers, many others pitched in to help at the site in an im-



Students in charge of the BBQ.

promptu manner, and a few others volunteered to give rides – the camaraderie was fantastic to witness, and this makes it difficult to list the names of all who helped out.

We enjoyed a "well done" BBQ after which some of the faculty spiked against a student team for the Sampler Cup. And believe it or not, the faculty won! Perhaps the student team was tired out organizing the picnic, or was it overconfidence from last year's drubbing? We concluded the picnic with a book raffle for our students. A couple of faculty members contributed books and a few others contributed money towards a book certificate. It was a picnic well done. Hopefully our new students got to see and enjoy the "fun" side of Iowa City area before the grueling fall semester. And thanks to all who attended; they indeed made it memorable.

STUDENT Awards & Activities

Scholarships and Exam Refunds

More than \$35,000 in scholarships was awarded to outstanding students in Statistics and Actuarial Science during the 2004-05 academic year. Included among these were several named scholarships.

AmerUs Charitable Foundation Scholarships John Krickl and Julieta Zambrano

Lloyd A. Knowler Scholarship **Luba Aginsky**

Principal Financial Group Foundation Scholarship **Luba Aginsky**

Harold W. Schloss Scholarship **Tony Van Berkel**

D.W. Simpson & Company Scholarship Kally Marks

In addition to scholarships, the department refunded a total of \$13,645 to 56 students passing CAS/ SOA exams in May and November 2004. The University of Iowa students have done very well in the professional examinations. For example, in 2000-04, 197 UI actuarial students wrote Exam 3, and 134 passed; in the same five years, 155 Iowa students wrote Exam 4, and 111 passed.

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 this funding possible. It helps maintain the Actuarial Science program's standing as a top program in the world.

Student Awards

Our annual student awards were presented at the 35th annual Craig Lectures on May 4, 2005.



Several teaching assistants were nominated as outstanding this year, and one stood above all the rest. This year's Allen T. Craig Award was presented Peng Sun in recognition of his exceptional service as a teaching assistant. Peng is a postcomp Ph.D. student in statistics, which in itself is a lot of work, but he was also a TA for 22S: 25 Elementary Statistics and Inference. His students greatly appreciated his tireless efforts in helping them learn statistics in a friendly and fun environment.

For her outstanding performance on this

year's Ph.D. comprehensive exam Huiliang Xie was presented with the Henry L. Rietz Award. Huiliang's sweet personality nicely compliments her natural ability as a sharp statistician. She will go far in her career, and we wish her all the best.



The Lloyd A. Knowler Award for outstanding achievement in actuarial science by a student graduating this year is determined by the program faculty and is based on course grades and professional exams passed. This year the ward was given to a graduate student and an undergraduate student. Yin He has already passed the first four exams and has taken a job in Connecticut for Outland Consultants. Luba Aginsky has already passed the first three exams and will attempt the fourth later this month. Luba will begin employment with Principal Financial Group in Des Moines this summer.



Congratulations to all of our award-winning students! We are very proud of you.

RECENT GRADS

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.



Chulmin Kim

Chulmin Kim

earned his Ph.D. in Statistics in May 2005 under the direction of Dale Zimmerman and is currently employed as a visiting Assistant Professor at the University of Minnesota, Morris. "I really have enjoyed my life here in Iowa," said Chulmin. "I have worked as an RA and as a TA, and also served as a choir conductor in my church. I love the faculty members, staff and colleagues in our department. The professors are very talented in their fields, enthusiastic in teaching and generous to help students. I especially give my sincere thanks to Professor Dale Zimmerman for his invaluable and endless support for me to study. Also I would like to thank Dr. Broffitt, Dr. Woodworth, Dr. Kung-Sik Chan and Dr. Cavanaugh for their advising of my thesis, and Dr. Robertson, Dr. Russo and Dr. Whitten for their recommendations. Finally, I would

like to give my big thanks to Tammy who has always been friendly like my sister, generous to me especially when I get depressed, and never says no when I need help. I hope I can provide my best ability and knowledge to teach the students at the University of Minnesota, Morris. I'll always be a Hawkeye fan, just like Dr. Zimmerman is always a Cyclone fan."



Kally Marks

Kally Marks graduated in May 2005 with her B.S. degree in Actuarial Science. She was presented with the Ernest R. Johnson Memorial Prize, which was established in 1935 by Anna H. Johnson as a memorial to her son and is presented each year to the graduating student with the highest academic standing in the entire College of Liberal Arts and Sciences. Congratulations, Kally! This is a prestigious award for your truly excellent academic achievement.

ALUMNI news

Gerry Brogla, FSA, MAAA, CLU, CPCU, FLMI

B.A. in Mathematics, 1974

Recently promoted to Assistant Vice President Life Actuarial and act as chief actuary at State Farm Life Insurance Company.

Robert F. Davis, FSA, MAAA M.S. in Actuarial Science, 1954

I retired from BC/BS of Texas on April 30, 1996. Since December 1998, I have been working as a bookkeeper for our daughter who has a veterinarian business in Allen, Texas. I am living with my wife who is a retired teacher's aid.

Frank Guenter

M.S. in Actuarial Science, 1956

My two years studying Actuarial Science at the State University of Iowa were very satisfying, as was my year at Berkshire Life Insurance Co., Pittsfield, MA. I was drafted into military service in 1957. After 1959 I entered the seminary and became a Catholic priest in 1966. Since then I've served in several Texas parishes and in Bolivia, 1991-96. I'm currently enjoying my ministry (as Chaplain) at the Federal Detention Center in Houston. Regards to alumni friends.

Lorrie Hoffman

Ph.D. in Statistics, 1981

I left the University of Central Florida in Orlando in July 2004 to become Professor and Head of the Department of Mathematics at Armstrong Atlantic State University in Savannah, GA. My husband, Kevin (M.A. in Art, 1980) is teaching part-time in AASU's Art Department.

Joy Jordan

Ph.D. in Statistics, 1999

In February, I was officially given tenure and promoted to Associate Professor of Statistics at Lawrence University (a small, liberal arts college in Appleton, WI).

Jong-Sung Kim

Ph.D. in Statistics, 1999

Was promoted to Associate Professor with tenure at the Department of Mathematics and Statistics, Portland State University.

Jessica Kirsch

M.S. in Statistics, 2004

After taking some time off after graduation in July 2004, I started working as a Project Director at Walker Information in Indianapolis, IN, in October. Walker is a marketing research firm, and I get to do lots of different things in my position - put together satisfaction surveys, write reports for clients, and coordinate data collection. I also shadow in the statistics department at Walker and serve as the "go-to" stats person in my department.



Josh Tebbs

Josh Tebbs

M.S. in Statistics, 1997

After graduating from North Carolina State University in 2000, I have worked as a research statistician with United Technologies, in Hartford, CT, and as an Assistant Professor at Oklahoma State University and Kansas State University. In August 2005, I will join the Department of Statistics at the University of South Carolina. I have recently purchased my first house in Columbia, and I am quite excited about moving back to the South. Visitors are always welcome - especially those who bring housewarming gifts.

Vincent Uthoff

Ph.D. in Mathematical Statistics, 1968

I am trying to restart my clinical trials consulting business after having suffered a stroke in May of 2002. Because of my stroke, I'm only able to work part-time, which makes restarting the business difficult.

Scott Vandermyde, ACAS, MAAA

B.S. in Mathematics, 1984

I'm an Assistant Vice President in Corporate Actuarial-Reserving. I've been with Zurich for two years.

Randy Von Fumetti, FSA, MAAA

B.S. in Mathematics, 1983

Practiced as actuary for 23 years. Was CFO of business units for Allstate Life and ING. Started financial planning practice three years ago. Provide comprehensive fee based financial planning, primarily to senior executives in the insurance industry, including senior level actuaries.



Randy Von Fumeti

Provide advice and consult in the areas of estate, retirement, and investment planning, on a regional and national basis. Married to Sherry for 21 years, three children – Nathan (14), Holly (14) and Jill (13).

Kai Wang

Ph.D. in Statistics, 1999

Was promoted to Associate Professor with tenure in the Program in Public Health Genetics, College of Public Health, The University of Iowa.

Mark M. Yu, FSA, CFA M.S. in Actuarial Science,

After working in Indiana for five years, I transferred to Swiss Re New York office in June 2004. Living close to New York City gives me the opportunity to enjoy the diverse cultures and activities. Being a reinsurance pricing actuary, I find it challenging and rewarding to be working with marketing folks on the front-end. Learning things that are not emphasized in the actuarial textbooks fascinates me to no end.

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

SOCIETY OF ACTUARIES SOCIETY OF ACTUARIES Associates (ASA) Fellows (FSA) B.S. 2000 Laura Heyn May-Yee Ng B.S. 2000 Crystal Kauder B.S. 1998 Mark Oiler B.S. 2001 Phillip Loftus B.S. 1999 Richard Von Fumetti B.S. 2001 Sara Carstensen Mei-Chu Liu B.S. 2001 M.S. 2000 Monica Dragut Michael Scholten M.S. 2003 B.S. 2001 Joe Engstrom B.S. 2003 Feng Sun M.S. 2001 M.S. 2004 Xiaobo Chris Zhou M.S. 2001 Yang You M.S. 2001 **Katie Curry** M.S. 2000 **David Dillon** Glen Reineke B.S. 2002 M.S. 1996 Sheng-Lun Lin M.S. 2000 **Todd Smith** M.S. 2001 Megan Heine M.S. 2002 **James Summers** M.S. 1996 Ricardo Nava M.S. 2000 Man-Kit Simon Tang B.S. 1995 Paul Nawrot B.S. 1997 **Jason Price** B.S. 2000 Matt Plothow M.S. 2002 **Shufang Wang** M.S. 2003 Yi Yin M.S. 2003

Craig Lectures



Jay Kadane

The 35th annual Allen T. Craig Lectures were held on May 4-5, 2005. This year's Craig Lecturer was **Jay Kadane**, Professor of Statistics at Carnegie Mellon University.

Professor Kadane received a B.A. in Mathematics from Harvard University in 1962, and a Ph.D. in Statistics from Stanford University in 1966. He has research interests in

applied and theoretical statistics. His applied work in the past was in econometrics, political science, archaeology, law, psychophysics, environment, medicine, and computer science, among others. His current applied projects involve statistical evidence in litigation, using Markov Chain Monte Carlo methods to explore models in solid-state physics, and exploring various problems in statistical oceanography. His theoretical work includes Bayesian theory, both in its decision-theoretic foundations and in problems of elicitation and computation.

He has received numerous distinguished awards, including elected or selected fellowships of the American Statistical Association (1973), the Institute of Mathematical Statistics (1975), the Japan Society for Promotion of Science (1978), and the American Association for the Advancement of Science (1980). He was named Pittsburgh Statistician of the Year (1980). He is an elected member of the International Statistical Institute (1981), and was elected as fellow of the Center for Advanced Study in the Behavioral Sciences, Stanford (1986-87). He was co-winner of the Frank Wilcoxon Award for the Best Applied Paper in *Technometrics* (1993). He recently received a Fulbright Fellowship to Chile (2004).

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