

Fall 2009

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from the CHAIR



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.

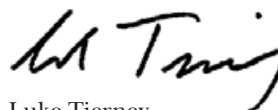
This year we graduated two PhD students: Xuemiao Hao and Hai Liu. Xuemiao has taken an Assistant Professor position with the Asper School of Business with the University of Manitoba in Winnipeg Canada, and Hai has taken a position as an Assistant Research Professor with the Department of Biostatistics 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,



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Faculty and Staff News



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 motivation 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 text books. 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 McKean and Bob are currently working on the seventh for release in January 2011. Applied Statistics for Engineers and Physical Scientists, by Ledolter and Hogg, is currently in its third edition. Finally, a Brief Course in Mathematic Statistics, by Tanis and Hogg 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 or 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/WebObjects/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) 467-3765 or emailing her at jane-van-voorhis@uiowa.edu.

Matt Bognar presented a talk at JSM called “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 Tong’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 bartonella strains in a single rodent host population” in the Epidemics Conference, Asiloma, California, Dec 1-3, 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 oceanographers at the Alaska Fisheries Science Center in Seattle, of the National Oceanic and Atmospheric Administration (NOAA), Department of Commerce, from 6/15-17. 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.

Kung-Sik presented a talk entitled “Maximum Likelihood Estimation of a Generalized Threshold Model, with Applications to Modeling Plague Dynamics” at the ICSA 2009 Applied Statistics Symposium in San Francisco, June 24, 2009.

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, PhD, 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 a number of 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 committed 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 Complex Bayesian Geostatistical Models” at the Joint Statistical Meetings in Washington D.C. A paper by the same title, by Kate with Jun Yan and Brian Smith as coauthors, appeared in the Journal of Computational and Graphical Statistics.

Richard Dysktra has begun his phased retirement. He will be teaching only in the spring semesters for the next three years.

John Geweke has accepted a new research and teaching position at the Centre for the Study of Choice at the University of Technology in Sydney, Australia.

Jian Huang was elected a fellow of the American Statistical Association in 2009. Congratulations Jian!

Jian was the graduate advisor for Patrick Breheny, PhD in

Biostatistics, who defended his dissertation 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-0805670) Efficient Bi-Level Variable Selection in High-Dimensional Models. 08/01/2008-07/31/2011 and he was the PI on the NIH grant (R01CA120988). Regularized Classification & Survival Analysis for Expression Profiling of Cancer.” 01/01/2008-12/31/2011.

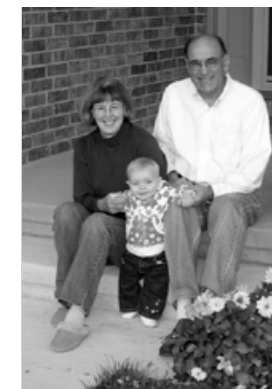
This is a listing of the invited talks that he presented this past year:

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, June 4, 2009.

Penalized methods for bi-level feature selection. Statistical Society of Canada 2009 Annual Meeting. British Columbia, May 31-June 3, 2009; Workshop on Statistical Genomics. Institutes for Mathematical Sciences, National University of Singapore. June 8-June 13, 2009; International Biostatistics Research Conference, Hefei, China, July 2-5, 2009.

Variable selection in nonparametric additive models. Joint Statistical Meetings, Washington DC, August 2-6, 2009.



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.

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 my last class, I’ll sit down, 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 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 daughter 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, if 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!

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.

Russ 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. Russ is also developing research proposals in collaboration with researchers at the National Advanced Driving Simulator in Oakdale; 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 Qihe Tang attended the 13th International Congress on Insurance: Mathematics and Economics, May 27-29, in Istanbul, Turkey. Elias and Qihe also served on its Scientific Committee. On June 2-3, Elias attended a conference at the University of Lausanne in honor of the retirement of Professor Hans U. Gerber.

N.D. Shyamalkumar 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 Shyamal!

Osnat Stramer presented a talk on “Bayesian inference of discretely sampled Markov Processes with Closed-Form Likelihood Expansions” at the September 2008 NBER/NSF Time Series Conference in CREATES, 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. Osnat 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 yearlong 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 James Hobert. PhD 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 Methods for Preserving Confidentiality during the Release of Records Incorporating Address or other Geodata.” In addition to supporting him for a portion of the summer, this grant supported a graduate student in our department.

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Margie Ebert was selected to receive a CLAS staff excellence award for her exceptional service to our department. Her enthusiasm, dedication and innovative ideas have provided solid support to the students, and she has served as an inspiration to her colleagues. Winners were formally recognized at the College’s Staff Recognition Reception on March 3, 2009.

Faculty Books

Dale Zimmerman and Vincente Nunez-Anton wrote “Antependence Models for Longitudinal Data”. The publisher was CRC Press, and the book is #112 in their series of Monographs on Statistics and Applied Probability.

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.

Recent Faculty Publications

Huang, J., Ma, S. G., Xie, H. L. and Zhang, C.-H. (2009). A Group Bridge Approach for Variable Selection. *Biometrika*, 96, 339-355.

Xie, H. and **Huang, J.** (2009). SCAD-Penalized Regression in High-Dimensional Partially Linear Models. *Annals of Statistics*, 37, 673-696.

Breheny, P. and **Huang, J.** (2009). Penalized Methods for Bi-Level Variable Selection. *Statistics and Its Interface*, 2, 369-380.

Ma, S. and **Huang, J.** (2009). Regularized Gene Selection in Cancer Microarray Meta-Analysis. *BMC Bioinformatics*, 10:1.

Feng, D. and **Tierney, L.**, (2008). “Computing and Displaying Isosurfaces in R,” *Journal of Statistical Software*, 28, (1), 1-24.

Zhang, C.H. and **Huang, J.** (2008). Model-Selection Consistency of the LASSO in High-Dimensional Linear Regression. Accepted for Publication by the *Annals of Statistics*, 36, 1567-1594.

El Barmi, H., Nunez-Anton, V., and **Zimmerman, D.L.** (2009). Testing for and against a set of inequality constraints: the k-sample case. *Journal of Statistical Planning and Inference*, 139:1012-1022.

Mena-Carrasco, M., Carmichael, G.R., Campbell, J.E., **Zimmerman, D.L.**, Tang, Y. Adhikary, B., D’Allura, A., Molina, T., Zavala, A.G., and NCARC-130 Science Team (2008). Assessing the regional impacts of Mexico City emissions on air quality and chemistry. *Atmospheric Chemistry and Physics*, 8:20283-20309.

Villarini, G., Krajewski, W.F., Ciach, G.J., and **Zimmerman, D.L.** (2009). Product-error-driven generator of probable rainfall conditioned on WSR-88D precipitation estimates. *Water Resources Research*, in press.

O. Stramer, M. Bognar 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.

Student Awards and Scholarships



Our annual student awards were presented on April 23 and 30, 2008. The Allen T. Craig Award for outstanding teaching assistant was shared by **Adrian Bell** and **Guy Davis**. **Kun Chen** took home this year’s Henry L. Rietz Award for best performance on the PhD Comprehensive Examination. For outstanding performance in the Actuarial Science program, **Colleen McGlaughlin**, **Chao Tan** and **Yu Xu** won the Lloyd A. Knowler Award.

We also presented several Robert H. Taylor Awards for academic achievement in Actuarial Science. This year’s recipients were **Yu Xu**, **Michael Boehm**, **Nan Liu**, **Jenna Shatek**, and **Lu Yu**.

Scholarships totaling \$47,422 were awarded to 36 students in the 2008-09 academic year. Included among these were several named scholarships:

Aviva Charitable Foundation Scholarships
2008-09 **Kimberly Cessna** and **Hee Seok Nam**

Knowler Scholarship
2008-09 **Alexander LeFevre**

Principal Financial Group Foundation
Scholarship
2008-09 **Bradley C. Becker** (right)



Towers Perrin Scholarship
2008-09 **Kimberly Cessna**

Harold W. Schloss Memorial Scholarship
2008-09 **Jun Yang**

In addition to scholarships, the department refunded a total of \$17,760 to students passing CAS/SOA exams in 2008-09.

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 that make these scholarships and exam refunds possible.

Student News

Throughout the year many of our graduate students present posters and papers at various national conferences. This is an important way to introduce student research and leadership within the department.

Kun Chen, PhD candidate attended the NOAA Meeting in Seattle, Washington in June, 2009. Kun reported that he learned a lot about ecological model-

ing and has been involved in the Comparative Analysis of Marine Ecosystem Organization (CAMEO) project, and is very excited about this research opportunity. In the conference, Kun gave two introductory presentations. One is titled “Cellular Automata Approaches to Predator-Prey Modeling”, and the other is titled “Scale-specific Modeling Using Wavelets”.

Kimberly Cessna, (BS Actuarial Science 2009) was recognized by the College of Liberal Arts for graduating “With Highest Distinction”. Kimberly was also awarded the John Culver Wooddy Scholarship from the Actuarial Foundation for 2008-09.

Xuemiao Hao, (PhD August 2009) presented: “Asymptotic tail probability of the maximum exceedance over a renewal threshold and its application in insurance mathematics” at the 3rd Annual Graduate Student Conference in Probability at University of North Carolina-Chapel Hill in April, 2009.

Jinzheng Li, PhD candidate in Statistics attended the conference celebrating the 75th anniversary of the Statistics Department at Iowa State University in Ames, Iowa in June 2009.

Dong Liang, PhD candidate in Statistics attended the “Statistics in Biology” conference in Ames, Iowa in October and the annual meeting of the American Association of Geographers in Las Vegas, Nevada in March. In both meetings, he presented his RA work on prediction of satellite-based vegetation cover using Bayesian Gaussian Markov Random Fields models.



Colleen McGlaughlin, (BS Actuarial Science 2009), has been selected to receive the 2nd place Ernest R. Johnson Memorial Prize. The Ernest R. Johnson Memorial Prizes were established in 1935 and are presented to the graduating students with the highest and second highest academic standing in the College of Liberal Arts & Sciences. Students eligible for consideration were those earning “highest distinction” during the graduation periods of August 2008, December 2009 and May 2009.

Colleen also was awarded the Robert F. Ray Faculty Representative Award, presented by the UI Board in Control of Athletics. This award is presented to a male and female student who demonstrate outstanding academic excellence, athletic excellence and leadership. The award, named after a former dean and longtime UI faculty representative to the Big Ten Conference, went to Colleen McGlaughlin and Robert Bruggeman.

(continued)

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 Shatek, BS candidate in Actuarial Science, was awarded the John Culver Woody Scholarship from the Actuarial Foundation for 2009-10.

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

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

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

Tianyang Zhang, Statistics PhD candidate attended the NOAA meeting in Seattle, Washington in June, 2009.

PhD Graduates

Xuemiao (Samuel) Hao, received his PhD in Statistics in August 2009 under the direction of Qihe 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/Byron Cosby Award and the Robert H. Taylor/Lloyd Knowler Award. Through all of his efforts on behalf of the department, Bob motivates students to think independently and creatively. Robert Taylor's legacy carries beyond the department and into the discipline 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)
Jialan 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 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

Huijun 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 I. Curry (MS 2000)
Larry Lickteig (MS 1996)
Shu-Yen Liu (MS 1983)
Dwight N Soethout (BS 1994)

April 2009

Feng Sun (MS 2001)

July 2009

Jia Luo (MS 2004)



ALUMNI news

Subhashish Chakravarty (PhD 2007) has accepted a Research Biostatistician position with Cedar Sinai Heart Institute in Los Angeles, California. His research interest is Bayesian, Spatial and Computational Statistics.

Katherine Furgol, (MS 2008) is currently a PhD Student in Educational Measurements and Statistics at the University of Iowa, was selected as Honorable Mention for the Gertrude M. Cox Scholarship from the American Statistical Association.

Bradley R. Heinrichs, (BS 1997) F.S.A., E.A. is now the President of the Foster & Foster Inc. an Actuarial Consultants for Public Pension Plans in Florida. He stopped in to say "hello" on Homecoming weekend October 2009.

Terrance Lillis (MS 1982) is the Senior Vice President and Chief Financial Officer for the Principal Financial Group. He was 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 learned 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 statistics 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. UI 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 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."

In Memoriam

Neil A. Parmenter

SOA past President Neil A. Parmenter, FSA, MAAA, EA, FCA, passed away on May 3, 2009. He had been struggling with serious health issues for much of this year.

Parmenter was born and raised in Des Moines, Iowa and always lived in the city he loved. He attended the University of Iowa, earning a bachelor's degree in actuarial science in 1960. He was senior actuary at Principal Life Insurance Company for 38 years before retiring in 2000. Parmenter was a consulting actuary after retirement. During his career, Parmenter worked in the areas of funding, financing and expensing of retirement benefit programs, and the management of retirement benefit administration and actuarial disciplines.

He was a strong leader of the SOA and contributed to its work for many years, serving in numerous capacities for the organization. Most recently, he was a member and vice chair of the Nominating Committee. In addition, Parmenter was a member of the Board of Governors (1996-99), SOA vice president (2000-02), president-elect (2002-03), and president of the Society for the 2003-04 term.

Serving on various SOA committees and task forces was a lifetime vocation for Parmenter. Following is a list of some of the groups he chaired, was an active member of, or where he served in an advisory capacity. Committees included: Examination; Education Steering and Coordination; Enrolled Actuaries; Elections; Admissions; Retirement Systems Professional Development; Annual Meeting Program; Finance; Retirement Systems

Practice Advance; Operations; and Spring Meetings. Task forces included: Non-Mortality Decrement; Sections and Practice Areas; and Review of Discipline Procedures. He was also a member and past chair of the Pension Section Council and served as a member of the North American Actuarial Council.

During his tenure as SOA president, Parmenter moved the membership forward in several dimensions: enhancing the value of the Society of Actuaries to its members, advancing the actuarial profession, redesigning the Education & Examination system to better fit needs expressed by our customers, increasing the demand for actuaries, amplifying the value associated with the FSA designation, and enhancing the actuary brand.

Parmenter was a strong advocate of the actuarial profession and was admired for his keen insight with regard to actuarial matters. He was also highly respected for his involvement in numerous actuarial and other volunteer activities. He brought a positive spirit to every project or activity he was involved in, both on a professional and personal level.

Parmenter is survived by his wife of 34 years, Teresa; his children, Greg (Donita), of North English, Iowa; Chris (Scott) of Des Moines; Kevin (Shelli), of Overland Park, Kan.; Tony (Sarah) of Urbandale, Iowa; Tim (Dana) of Johnston, Iowa; Andy (Mandy) of Des Moines; Matt (Katie) of West Des Moines and John of Des Moines. He is also survived by 14 grandchildren. He was preceded in death by his parents, Al and Lucile Parmenter.

Morris Fishman

Morris Fishman, FSA, MAAA, FCA, passed away at the age of 58 in Clearwater, Florida on Friday, Sept. 11, 2009, leaving behind many broken hearts.

He was born in Des Moines, Iowa on Aug. 12, 1951. Fishman was an alumnus of the University of Iowa and a true Hawkeye through and through. He was a beloved husband, amazing father, adored grandfather, incredible son and brother and a one-of-a-kind friend to many. In 2002, after years in the north, Fishman and his wife moved to Tarpon Springs and then to Clearwater in 2004 for a more laid back atmosphere, the sun and most of all boating. Fishman will be remembered by many as a kind hearted, fun-loving, one-in-a-million individual.

Fishman was involved in a number of activities at the SOA. He served as assistant editor, associate editor and as a member of the editorial board of *The Actuary*. He was a member of the Part 10 Examination Committee and Spring Core Examinations Committee. Fishman was also a very active member of the Actuary of the Future Section Council, having served as newsletter editor, assistant editor and friend of the council.

Fishman will forever be remembered by his wife, Diane Fishman; his three children, Josh Fishman (wife, Denise Fishman), Stacey Fishman (fiance, Bryan Marotta) and Jeremy Fishman (wife, Angie Fishman), his grandchildren; Jordan Fishman, Kadie Fishman, Conner Fishman and Emma Fishman, his mother Linda Fishman, his sister Ann Baum and brother Stephen Fishman.

Class of 1938

Mr. Ray Jurgensen, (MS in Mathematical Sciences with an interest in Statistics and Actuarial Science) died in September, 2008.

Class of 1942

Mrs. Mary H. Meltesen (Briggs), (BA in Mathematical Sciences with an interest in Statistics and Actuarial Science) died in November, 2008.

Class of 1947

Mr. Lee H. Kemper, (MS in Mathematical Sciences with an interest in Statistics and Actuarial Science) died in January, 2007.

Class of 1950

Mr. F. Wayne Armstrong, (BA in Mathematical Sciences with an interest in Statistics and Actuarial Science) died in June, 2009.

Class of 1952

Dr. Claude W. Burrill, (PhD in Mathematical Sciences with an interest in Statistics and Actuarial Science) died in October, 2008.



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

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A (PC) follows the names of those who qualified for membership in the College of Liberal Arts and Sciences Dean's Club Patrons Circle by contributing \$2,500 or more to any area in the College of Liberal Arts and Sciences from July 1, 2008, through June 30, 2009. Contributors of \$1,000 through \$2,499 from July 1, 2008, through June 30, 2009, 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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