

Fall 2010

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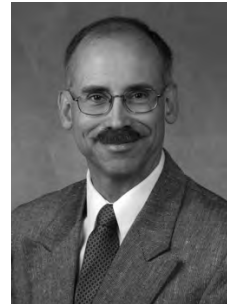
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from the CHAIR



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.

In January the Society of Actuaries' (SOA) Center of Actuarial Excellence Evaluation Committee (CEC) was pleased to inform us that we have been recognized by the SOA as a Center of Actuarial Excellence.

Joyee Ghosh joined our faculty in August as an assistant professor in statistics. Professor Jim Broffitt and George Woodworth retired in May.

This year we graduated two PhD students: Jie Li and Dong Liang. Jie has taken a research position with Eli Lilly in Indianapolis, Indiana. Dong is continuing his post-doctoral work with the Department of Geography at the University of Iowa. We also awarded 13 MS degrees and 5 BS degrees in statistics last year. Our actuarial science program awarded 11 MS degrees and 17 BS degrees. Our students' pass rates on the SOA exams continue to be exceptional. In addition, 28 alumni became Fellows, 17 became Associates of the Society of Actuaries and 6 became new chartered Enterprise Risk Analysts (CERA designation).

We are very grateful for the generous donations from alumni, friends, and companies who allow us to attract and support the best students. During the 2009-2010 academic year we spent more than \$42,750 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!

Many thanks to everyone who generously supported the Robert V. Hogg Professorship. Your contributions have made it possible for the University to appoint me as the first Hogg Professor on September 1, 2010. I was very surprised and pleased to receive this 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,



Dale Zimmerman
Chair, Statistics and Actuarial Science
Robert V. Hogg Professor of Statistics
(319) 335-0712

Faculty and Staff News



Robert V. Hogg Professorship in Statistics and Actuarial Science

Six 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 met our goal!

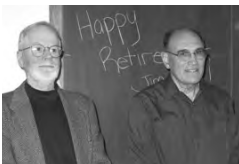
On September 13, 2010 the College of Liberal Arts and Sciences held an Investiture Ceremony and Medallion Presentation for Professor Dale Zimmerman, who is the first Robert V. Hogg Professor of Statistics and Actuarial Science! Dale is an international leader in spatial sampling design for environmental data and linear and antedependence models for longitudinal data. His work has been funded by the National Science Foundation, the National Institutes of Health and other agencies. He was elected a Fellow of the American Statistical Association in 2001 and received a distinguished achievement award from the association in 2007. Dale is currently the acting chair of the Department of Statistics and Actuarial Science

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. Bob also travels to Iowa City twice a year to visit family and check up on the department.



Kofi Adragni has joined our department as a visiting Assistant Professor of Statistics this year. Kofi received his PhD in May 2009 from the University of Minnesota. Welcome Kofi!



Jim Broffitt and **George Woodworth** officially retired in May, 2010. Jim began in our department in 1970, and George started in 1971. In June, Jim and his wife Barb

went on an Alaskan cruise to start off his retirement. George and his wife welcomed their first grandchild in December.



Kate Cowles was the graduate advisor for Dong Liang who defended his dissertation in October 2009. Dong took a post-doctoral position with the Department of Geography at The University of Iowa.



Joyee Ghosh was welcomed to our department as a new Assistant Professor in August 2010. Joyee earned her PhD in 2008 from Duke University. We are very happy to have her join our statistics faculty!



Jian Huang was invited to speak at the Purdue University department colloquium on October 15. The title of his talk was “Asymptotic theory of the Cox model with interval-censored data”. His other invited talks included: “The Mnet method for variable selection”, at the first joint Biostatistics Symposium at Renmin University in Beijing, China on July 17-18, 2010. He also participated in the invited session on “High dimensional estimation and variable selection” at the Joint Statistical Meetings, Vancouver, Canada on July 31-August 5, 2010.



Osnat Stramer is the Associate Editor of the Royal Statistical Society, Series B, 2010-2014. Her invited talks include: “Bayesian inference for irreducible diffusion processes using the pseudo-marginal approach”, NBER-NSF Time Series conference at Duke University on October 8-9, 2010

Osnat presented the “Bayesian inference of discretely sampled Markov processes with closed-form likelihood expansions”, Workshop on Financial Econometrics on April 23-24, 2010, at the Fields Institute for Research in Mathematical Sciences in Toronto.



Congratulations on the marriage of **Aixin Tan** and **Ruitao Liu**! They were united in marriage on April 19th! Best wishes for many happy years together!



Dale Zimmerman was named Chair of the American Statistical Association’s Section on Statistics and the Environment (ENVR) in 2010. He gave an invited short course presentation, “Antedependence Models for Longitudinal Data Analysis,” at the Joint Statistical Meetings in Vancouver, Canada, in August 2010.

Dale presented a talk at the Section on Statistics and Environment (ENVR) Biennial Workshop in Boulder, Colorado in October 2010. Dale also gave invited talks at Iowa State University and Texas A&M University in 2010. Dale also was the graduate advisor for Jie Li who defended her dissertation in October 2009. Jie took a research position at Eli Lilly in Indianapolis, Indiana.

Center of Actuarial Excellence

The Society of Actuaries (SOA) Center of Actuarial Excellence Evaluation Committee (CEC) informed us that we have been recognized by the SOA as a Center of Actuarial Excellence (CAE). The CAE program allows U.S. and Canadian universities and colleges with outstanding actuarial programs the opportunity to be recognized for that achievement and to compete for substantial grants in education and research. The Department of Statistics and Actuarial Science at the University of Iowa is one of 12 programs that received CAE status in the late fall of 2009. Center of Actuarial Excellence status is granted to schools that demonstrate excellence in actuarial science through meeting strict criteria in quality of curriculum, number and quality of graduates, qualified faculty, strong ties to business, and beneficial research and scholarship. These schools are awarded the designation for a five year period (through December 31, 2014) subject to their continued conformity to the CAE criteria during this period. For more information, go to: <http://www.soa.org/education/resources/cae/edu-cae-school.aspx>

Grants

Jian Huang has been continuing working on the following grants:

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

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

New NIH grant:

PI on UI subcontract from Yale University (NCI/NIH R01 CA 142774-01A1, PI: Ma, S.) "Novel Methods for Integrative Analysis of Cancer Genomic Data." 09/01/2010-06/30/2014.

Geoinformatics for Environmental and Energy Modeling and Prediction (GEEMaP) Grant

The National Science Foundation has awarded the University of Iowa a \$2.6 million grant for graduate student fellowships in an interdisciplinary program, Geoinformatics for Environmental and Energy Modeling and Prediction (GEEMaP).

As many as 30 Ph.D. students from a variety of fields will receive funding through the program, where they will learn to use advanced computational methods to address real-world problems in environmental science and energy production. GEEMaP students will earn a graduate certificate in geoinformatics.

The highly competitive grant was awarded through NSF's Integrative Graduate Education and Research Training (IGERT) program, which aims to produce Ph.D. scientists, engineers and educators from the United States who will pursue careers in research and education to become leaders and effect change.

"Investing in the students and providing them educational, research and hands-on opportunities is what this is all about," said Kate Cowles, UI associate professor of statistics in the College of Liberal Arts and Sciences and principal investigator for the grant.

"This grant will give students knowledge of quantitative and computational technologies and how they can be used in environmental and energy-related research. In addition to coursework, they will participate in interdisciplinary research, be placed in internships in government and industry, and consult with on-campus researchers."

Graduate students in six departments (biostatistics, civil and environmental engineering, computer science, geography, industrial engineering and statistics) from three colleges (Liberal Arts and Sciences, Engineering and Public Health) can apply to become GEEMaP students.

The GEEMaP program aims to recruit four to six new IGERT fellows each year of the five-year grant. Fellows must be U.S. citizens or permanent residents. They will

receive stipends, tuition and fees for two years of study.

All UI students enrolled in associated Ph.D. programs can apply to the GEEMaP program as IGERT associates. Both fellows and associates will have the opportunity to participate in basic and applied research opportunities in academia, the public sector and private industry.

Cowles, her fellow investigators Alberto Segre (computer science), Andrew Kusiak (industrial engineering), David Bennett (geography) and Kathleen Stewart (geography), and 12 additional senior personnel, secured the first IGERT grant to the UI. Each year, the NSF receives about 400 preliminary grant proposals before inviting 100 to submit full proposals. From there, about 20 IGERT awards are presented.

"Professor Cowles and her colleagues are to be congratulated for going through a rigorous application process to secure this grant that will give our students the skills in geoinformatics to become leaders of change," Graduate College Dean John Keller said. "The geoinformatics subtrack is an integral component in our Interdisciplinary Graduate Program in Informatics."

UI Interim Vice President for Research Jordan Cohen also praised Cowles and her team: "Their collaborative approach to addressing pressing environmental problems directly impacting human health, safety and quality of life in Iowa and around the world makes this project an outstanding example of the type of interdisciplinary research and graduate training the University of Iowa is eager to foster."

The Graduate College began offering a certificate in geoinformatics earlier this year. The field develops new uses for information technology to address specific problems in geography, geosciences, urban and regional planning, and related branches of engineering. For more on the Interdisciplinary Graduate Program in Informatics and its subtracks, visit <http://informatics.grad.uiowa.edu/>.

Papers Published

Huang, J., Horowitz, J. L. and Wei F. R. (2010). Variable Selection in Nonparametric Additive Models. *Annals of Statistics*, 38, 2282-2313.

Huang, J. and Ma, S. (2010). Variable Selection in the Accelerated Failure Time Model Via the Bridge Method. *Lifetime Data Analysis*, 16, 176-195.

Breheny, P. and Huang, J. (2010). Coordinate Descent Algorithms for Nonconvex Penalized Regression Methods. Technical report #403, Department of Statistics, University of Kentucky. Accepted for publication by *Annals of Applied Statistics*.

Ma, S., Huang, J., Shi, M., Li, Y. and Shia, B.-C. (2010). Semiparametric Prognosis Models in Genomic Studies. *Briefings in Bioinformatics*, 11, 385-393.

Stramer O., Bognar, M. and Schneider, P. (2010) Bayesian Inference for Discretely Sampled Markov Processes with Closed-Form Likelihood Expansions. *Journal of Financial Econometrics*, 8(4): 450-480 doi:10.1093/jffnec/nbp027

student NEWS

Student Awards and Scholarships

Our annual student awards were presented on April 1 and 25, 2010. The Allen T. Craig Award for outstanding teaching assistant was presented to Jonathan Rosen. **Zhongyi Yuan** 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, **Nan Liu** won the Lloyd A. Knowler Award.



Nan Liu

For outstanding performance in the Actuarial Science program, **Nan Liu** 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 **Zhujing Feng, Jonathan Rosen, Wan Row Ang, Han Chen, and Kelli Kregel**.



Zhujing Feng



Jonathan Rosen



Kelli Kregel

Scholarships totaling \$18,624 were awarded to 8 students in the 2009-10 academic year. Included among these were several named scholarships:

Aviva Charitable Foundation Scholarships
2009-10 **Michael Boehm and Liwei Song**

Knowler Scholarship
2009-10 **Han Chen**

Principal Financial Group Foundation Scholarship
2009-10 **Jenna Shatek and Kelli Kregel**

Towers Watson Scholarship
2009-10 **Christopher Nienart**

D. W. Simpson Scholarship
2009-10 **Alex Lefevre**

Harold W. Schloss Memorial Scholarship
2009-10 **James Arns**

In addition to scholarships, the department refunded a total of \$24,160 to students passing CAS/SOA exams in 2009-10.

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.

Ph.D. Graduates

Dong Liang's Ph.D. thesis was entitled "Issues in Bayesian Gaussian Markov Random Field Models With Application to Inter-sensor Calibration". Dong has taken a post-doctoral position with the Department of Geography at the University of Iowa.

Jie Li received her Ph.D. in Statistics under the direction of Dale Zimmerman. Jie has taken a position as an Assistant Research Professor with the Eli Lilly in Indianapolis, Indiana.

Student News

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



Sam Annan, MS candidate in Statistics was selected as a scholarship recipient from the International Association of Black Actuaries (IABA). He was flown to New York City, New York to receive this award at the Millennium Broadway Hotel. Accompanying him in this photo is John

Robinson FSA, FCA, MAAA and President of the IABA. The International Association of Black Actuaries Foundation (IABA Foundation) scholarship program advances its mission by providing scholarships at the undergraduate and graduate level to qualified black students who are interested in pursuing an actuarial career. IABA's mission is to contribute to an increase in the number of black actuaries and to influence the successful career development, civic growth and achievement of black actuaries.

Sam also won The Actuarial Diversity Scholarship, 2010-11. This scholarship was formed in 1977 as a joint effort by the Casualty Actuarial Society and the Society of Actuaries. The door to the actuarial profession has been opened to hundreds of minority students over the years. In 2008 this Scholarship program was transferred to The Actuarial Foundation to further strengthen, increase and to assure the continuation of a diverse, high quality actuarial candidate pool through awards of the Actuarial Diversity Scholarship. This Scholarship promotes diversity through an annual scholarship program for Black/African American, Hispanic and Native American Indian students recognizing and encouraging academic achievements by awarding scholarships to full time undergraduate and graduate students pursuing a degree that may lead to a career in the actuarial profession. Congratulations Sam!

Han Chen, BA candidate in Actuarial Science, was elected Actuarial Science Club for 2010-11.

The other officers include:

Vice President - **Chris Nienart**

Treasurer - **Kelli Kregel**

Secretary - **Yuan Zhang**

Reporter - **Ming Tran**

Webmaster - **Zhujing Feng**

Librarian - **Kathleen Baustian**

Kun Chen, Ph.D. candidate in Statistics was selected to receive one of the International Biometric Society's Eastern North American Region (ENAR) Distinguished Student Paper Awards for the 2011 ENAR Spring Meetings in Miami, Florida. The award recognizes his excellent paper entitled: Reduced-rank Stochastic Regression with Sparse Singular Value Decomposition.

Kelli Kregel, BA candidate in Actuarial Science has won the John Culver Woody Scholarship from the Actuarial Foundation. The John Culver Woody Scholarship is awarded annually to college seniors who have successfully completed at least one actuarial examination, rank in the top quartile of their class and are nominated by a professor at their school. Each year, selected students receive \$2,000 scholarships, established by the estate of John Culver Woody, a distinguished actuary who set aside funds to provide scholarships to actuarial students. The Research Committee of TAF administers the scholarship as part of its mission to carry out research and education projects in the field of actuarial science on behalf of the actuarial profession. Additional Kelli was invited to accept membership in Phi Beta Kappa.

Chandler Marie Minner was invited to accept membership in Phi Beta Kappa.



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

CASUALTY ACTUARIAL SOCIETY Fellows (FSA)

Shaun P. Cullinane BS 2006

SOCIETY OF ACTUARIES Fellows (FSA)

September 2009

Chun He MS 2005
Yukan Jiang MS 2004
Christopher Steven Johnson MS 2004
Kally Ann Marks BS 2005
Yeni Son MS 1999
Yuying Zheng MS 2005

March 2010

Natalie Rose Foreman BS 2006
Cory Joseph Gusland BS 2006
Khang-Yee Lim MS 1997
Min Luo MS 2004
Zhen Xiang MS 2006

June 2010

Emily Susan Carlson (née Montag) BS 2006
Yu Hui (Cindy) Chen MS 2006
Jun Jiang MS 2008
Yang Hyun Kim MS 2007
Douglas Matthew Krupa BS 2005
Sharon Pui Sai Lau MS 2007
Jia Luo MS 2004
Blake Francis Tiernan BS 2004

September 2010

Monica Dragut MS 2003
Joshua James Flowers BS 2003
Nienh Ho BS 2006
Frederick Courtenay Hyland BS 1995
Joel C Kabala BS 1980
Arjun Kumar Kanduri MS 2005
Jeff Allan McClure BS 2007
Jason Lee Price BS 2000
Soo Hwee Tan BS 1996

CASUALTY ACTUARIAL SOCIETY Associates (ASA)

Itayi Walter Charakupa MS 2006
Wade Daniluk MS 2008
Linda Jacob MS 2004

SOCIETY OF ACTUARIES Associates (ASA)

October 2009

Jun Ryong Oh MS 2008

November 2009

Monika Aggarwal MS 2007
Nicholas Weber BS 2008

December 2009

Robert Jay Delsing MS 2008
Chunfang Xiao MS 2006

January 2010

Sharon Pui Sai Lau MS 2007
Meng-Ling Tsai MS 2008
Mark Edward Woods BS 2007

April 2010

Dimple Bharatkumar Doshi MS 2009

May 2010

Jayakrishnan Sreekumara Kurup MS 2007
Tingting Xiao MS 2008

June 2010

Qiongqiong Gu MS 2004
Ryan Douglas Potter MS 2009

July 2010

Jia Dai MS 2003
Aaron J. Halbur BS 2007

September 2010

Paul Michael Kretschmar BS
Mathematics 2006

October 2010

Adrian Araguas MS 2007

SOCIETY OF ACTUARIES Chartered Enterprise Risk Analysts (CERA)

July 2010

Siyang Chen MS 2006

February 2010

Emily Susan Carlson née Montag BS 2006
Emily Jane Roling BS 2006

November 2009

Shirley Hwei-Chung Shao MS 1979
Michael P. Spurbeck MS 1992
Serena Ee Ik Tiong PhD 2000

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

HONOR ROLL OF CONTRIBUTORS

This honor roll gratefully recognizes graduates, faculty, and friends who contributed \$100 or more from July 1, 2009, through June 30, 2010, to the Department of Statistics and Actuarial Science through The University of Iowa Foundation, the preferred channel for private support of all areas of the University. Contributors are listed alphabetically.

The Presidents Club 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 10-year pledges of at least \$40,000) receive recognition through membership in The Presidents Club Associates. Those who were members of The Presidents Club and The Presidents Club Associates by June 30, 2010, appear in **bold type**.

A (PC) follows the names of those who qualified for membership in the College of Liberal Arts and Sciences Dean's Club Patrons Circle by contributing \$2,500 or more to any area in the College of Liberal Arts and Sciences from July 1, 2009, through June 30, 2010. Contributors of \$1,000 through \$2,499 from July 1, 2009, through June 30, 2010, qualify for the College of Liberal Arts and Sciences Dean's Club, which is indicated by a (DC) following their names.

Ackerson, Frederic
Ackerson, Mary Ellen
The Actuarial
Foundation (DC)
Africa, Mark D.
Atkins, Stephen R.
Atkins, Susan W.
Aviva Charitable
Foundation (PC)
Becker, Jeanne Felbeck
Becker, Joseph L.
Beekman, Jane M.
(DC)
Beekman, John A.
(DC)
Bosch, Catherine
Calhoun
Bosch, Ronald J.
Botkin, Edith
Botkin, Leroy V.
Boucek, Chuck
Boucek, Karla M.
Brackey, Donald G.
Brackey, Marianne G.
Buck, Dan
Buck, Jennifer J.

Butler, Bruce W.
Butler, Marilyn C.
Byrne, Ellen O'Brien
Byrne, Ronald J.
CIGNA Corporation
(PC)
Cain, Marti W.
Cain, Vern W.
Calderwood, Philip D.
Caldwell, Maxine K.
Casualty Actuarial
Society
Chan, Wai Yin (DC)
Chen, Anney
Chen,
Winnie Hsin-Wen
Chrabaszcz,
Edward J. (PC)
Christensen,
Barbara M.
Christensen, John C.
Christiansen,
Christofer J.
Christiansen,
Laurie Austin
Claypool, Bill R.

Claypool, Karen V.
Crew, Clarence L.
Crew,
Maryann J. Secrest
Crise, Jane A.
Crise, William K.
DeKock, Margaret
Ladd (DC)
DeKock, William H.
(DC)
Delsing, Robert J.
Demoney, N. Edwin
(DC)
Demoney, Rosalie S.
(DC)
DePrenger, Herbert L.
DePrenger, L. Jeanne
DeWitt, Jane E. (PC)
Donahey, James R.
Donahey, Susan P.
Dorner, Colleen O.
Dorner, William W.
Driskell, Olga A.
Driskell, Richard G.
Dukes, Jean S.
Dukes, Jeffery T.

Du Mond,
Barbara J. H.
Du Mond, Charles E.
Edge, Jana L.
Edge, Orlyn P.
Fagenbaum, Carl R.
Forbes, Leon D.
Forde, Ilene
Forde, Luther O.
Gathers, Donna M.
Gathers, Jeffrey L.
Geiger, Diane Q.
(DC)
Geiger, Waldo F., Jr.
(DC)
Gifford, Jill R.
Gifford, Nicholas M.
Glasgow, Carolyn H.
(DC)
Glasgow, Gretchen V.
Glasgow, James E.
Glasgow, William M.
(DC)
Goebel, Ralph H.
Goebel, Ursula F.
Graf, Sarah P.
Graf, Thomas J.
Gray, Anthony R.
Gray, Barbara Lacey
Greenberg, Norman G.
Griffey, Denise M.
(DC)
Griffith, Marla J.
Griffith, Steven L.
Hale, Mark P., Jr.
Hamilton, James R.
Harding, John W.
Harding, Virginia K.
Hertsgaard, Doris M.
Hewett, John E.
Hewett, Thelma O.
Hoffman, Kevin L.
(DC)
Hoffman, Lorrie L.
(DC)
Hogg, Ann E. (PC)
Hogg, Barbara J. (PC)
Hogg, Robert V. (PC)
Holden, Douglas C.
Holden, Nancy M.
Homer, Helen L.
Homer, John E.
Howell, John F.
Howell, Margaret H.
Hulme, Liza A.
Hulme, Mike
Jakobsen, James F.
Jakobsen, Jane R.
Jen, Michael
Johnson, James E.
(DC)
Jones, Donn B.

Jones, Michael P.
Jones, Tana L.
Jones, Terry Anne
Jordan, George R., Jr.
Jordan, Linda A.
Jordan, Truman H.
Kanan, Michael C.
Kanan, Muriel J.
Kemble, James W.
Kiernan, Kathie C.
Kiernan, William J.
Kinne, Katherine A.
(DC)
Kinne, Morris Y. (DC)
Kinsey,
Jeanette Laughlin
Kinsey, Kenneth K.
Klinzman, Frank W.
Klinzman, Shirley A.
Knowling, Douglas J.
Langlitz, Leon L.
(DC)
Larimer, Charles F.
Lazio, Jennifer L. W.
(PC)
Lazio, T. Joseph W.
(PC)
Lenth, Russell V. (PC)
Lillis, Joyce E.
Lillis, Terrance J.
Lin, Jennifer
Loomer, Norman J.
Loomer, Susan
Luckner, Mary C.
Luckner, Warren R.
Luther, Norman Y.
Luther, Rosalind G.
Makowski, Carla A.
Makowski, Gary G.
Makuck, Brian D.
(DC)
Makuck, Laura B.
(DC)
Malmgren, Donna B.
Malmgren,
Edward G., Jr.
Maxey, E. James
Maxey, Shirley S.
McCaw, Carmen C.
McCaw, John R.
McCloud, Peter B.
McCullum, Harold L.
Menzel, Bruce R.
Menzel, Michele L.
Miles, James A.
Miles, Martha L.
Moberg, Mary C.
Moberg, Thomas F.
Moore, Emily H.
Moore, Thomas L.
Morrison,
George G., III

Morrison, Sarah D.
Mowery, Brent M.
**Northwestern Mutual
Foundation** (DC)
Nunnikhoven,
Kathleen S.
Nunnikhoven,
Thomas S.
Oh, Jun Ryong
O'Keefe, Jeanne M.
Oldenkamp, John L.
Palmer, Eric P.
Palmer, Jennifer L.
Parsons, Van L.
Pearson, Rick
Pearson, Susan L.
Pendergast, Jane
Peterson, Ann M.
Peterson, Mel R.
Petro, John W.
Petro, Joyce M.
Platt, Ronald D.
**The Principal
Financial Group**
(PC)

Prior, Linda R.
Prior, Richard J.
Qin, Rui
Rinderknecht,
Richard W.
Rinderknecht,
Susan R.
Rising, Donald G.
Rising, Gloria M.
Robertson, Joan
Robertson, Timothy
Rosky, Jacqueline Reed
Rosky, Theodore S.
Rugger, Barbara D.
Ruhl, Janifer L.
Ruhl, Ronald F.
Sager, Thomas W.
Sampson, Charles B.
(PC)
Sampson, Vicki M.
(PC)
Sandler, April N.
Sandler, Geoffrey

Sargent, Barbara T.
Sargent, Harold E.
Shinkwin, Judith W.
Shinkwin, William
Shiu, Elias S. W. (DC)
Shope, Katherine R.
(PC)
D. W. Simpson & Com-
pany, Inc. (DC)
Spencer, James E.
Spencer, Nadine A.
Swanson, Mark A. (DC)
Swanson, Shawn M.
(DC)
Tanis, Elaine B.
Tanis, Elliot A.
Taylor, Mary Susan
(PC)
Taylor, Robert H.
(PC)
Towers Watson (DC)
Vandermyde, Scott D.
Wagner, Margaret

Liljedahl
Wagner, Virgil D.
Walsh, Connie L.
Walsh, James
Wilmesmeier,
Barbara T.
Wilmesmeier, James M.
Woodworth, Carrol H.
(PC)
Woodworth,
George G. (PC)
Wright, Farroll T.
Wu, Haotong
Yoder, Reginald C.
Yoder, Roberta A.
Young, Elizabeth S.
Young, Thomas M.
Zhang, Frank Jun

**The Department of
Statistics and
Actuarial Science
Development Fund**

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van-voorhis@uiowa.edu

Invited SPEAKERS

Spring 2010

Joyee Ghosh, Ph.D.
Postdoctoral Fellow, Department of
Biostatistics, University of North
Carolina at Chapel Hill
Bayesian Variable Selection for Latent
Class Models

Hua Zhou, Ph.D.
Postdoctoral Fellow, Department of
Human Genetics, The University of
California at Los Angeles
Optimization in Some High-
Dimensional Statistical Problems

Minjung Kyung, Ph.D.
Postdoctoral Fellow, Department of
Statistics, University of Florida
Estimation in Dirichlet Process
Random Effects Models

Toby White, Ph.D., F.S.A., C.F.A.
Assistant Professor, College of Business
and Public Administration, Actuarial
Science Program, Drake University
Group-Based Extensions to Latent Class
Transition Models with Applications to
Old-Age Disability Survey Data

Joseph Cavanaugh, Ph.D.
Professor, Department of Biostatistics
and Department of Statistics and
Actuarial Science
University of Iowa
Model Selection Criteria Based on
Computationally Intensive Estimators
of the Expected Optimism

Zhengyuan Zhu, Ph.D.
Assistant Professor, Department of
Statistics, Iowa State University
Estimation and prediction of a class of
convolution-based spatial nonstationary
models for large spatial data

Robert V. Hogg, Ph.D.
Professor Emeritus, Department of
Statistics and Actuarial Science, The
University of Iowa
My Last Lecture

Noelle Samia, Ph.D.
Assistant Professor, Department of Sta-
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On the Statistical Inference of General-
ized Threshold Models

Terry Speed, Ph.D.
Professor,
University of California at Berkeley
39th Annual Craig Lecture #1 Remov-
ing Unwanted Variation From Microar-
ray Data
Lecture #2 Analysis of ChIP-Seq Data

Fall 2010

Zhengyan Lin
Professor, Department of Mathematics,
College of Science, Zhejiang University
M-dependent Approximation and its
Applications

Isabel Darcy
Associate Professor, Department of
Mathematics, The University of Iowa
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Kun Chen, Ph.D. Candidate
Department of Statistics and
Actuarial Science,
The University of Iowa
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James Hobert Ph.D.
Professor, University of Florida
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Galin Jones, Ph.D.
Associate Professor, School of Statistics,
University of Minnesota
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Yunlong Xie, Ph.D. Candidate
Department of Statistics and Actuarial
Science, The University of Iowa
Methods for Determining the Order
of Antedependence in Binary
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Stu Janis
3M Lean Six Sigma Operations
"Statistics, Data, and 3M"

Rongling Wu, Ph.D.
Professor, Pennsylvania State University
"Bayesian Group LASSO for Nonpara-
metric Varying-Coefficient Models
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Ping Yu, Ph.D.
Lecturer, Department of Economics,
Business School, University of Auckland
The Bootstrap in Threshold Regression

Joyee Ghosh, Ph.D.
Assistant Professor, Department of
Statistics and Actuarial Science, The
University of Iowa
Orthogonalization for Bayesian Model
Averaging Using Data Augmentation

In Memoriam

Professor Emeritus Tim Robertson

We mourn the loss of former University of Iowa Professor Tim Robertson who died on April 5. He was 72. He joined our department in 1965 and retired in 2004. Many people remember Tim as an engaging colleague, influential researcher, favorite teacher and dear friend. Tim's beloved wife, Joan, died on February 25.

Timothy Joel Robertson, son of Helen Oliver-Girdner and stepfather Flick Girdner, was born October 4th, 1937, in Denver, CO. He was united in marriage to Joan Robertson on August 18, 1959 in Chillicothe, MO. Joan and Tim raised their four children in the Iowa City area. Tim was a professor emeritus from the University of Iowa's Statistics and Actuarial Science

Department and a Fellow of the American Statistical Association. He enjoyed spending time in the outdoors camping and canoeing. His greatest joy was spending time with his wife, family and animals on their family farm outside of West Branch. Tim was a man of great intellect, passion, laughter and strength that will be deeply missed by all who knew him. Tim is loved and survived by: daughters, Kelly (Scott) Robertson-Yoder of St. Charles, Illinois, Jana (Scott) Zimmerman of Fairhope, Alabama; sons, Doug (Lisa) Robertson of Iowa City, Iowa, Michael Robertson of Asheville, North Carolina; grandchildren, Molly Yoder, Hannah Yoder, Jack Zimmerman, Nick Zimmerman, Katie Zimmerman, Luke Robertson; and cousin Lori McCurry.

Dr. Robert J. Myers

Former Chief Actuary of the Social Security Administration and Past President of the Society of Actuaries, honored by the University of Iowa with the Distinguished Alumni Award and was selected as a 2001 Alumni Fellow by the College of Liberal Arts passed away from pneumonia on Saturday, February 13, 2010. He was 97. Bob received his MS from the University of Iowa in June 1934. Our computer lab in room 41 Schaeffer Hall was named the Myers Lab in his honor.

Bob Myers, as he was known to friends and colleagues, began working on Social Security in 1934 – the year before the program's enactment – as a young actuary with the Committee on Economic Security. After serving as Chief Actuary at SSA, Bob later became Deputy Commissioner

of Programs (1981–1982). He continued to champion Social Security as Executive Director of the National Commission on Social Security Reform (1982-1983), also known as the Greenspan Commission; as Chairman of the Commission on Railroad Retirement Reform (1988-1990); and many others. Energetic and tenacious, Bob was the author of more than 900 articles and five books on the Social Security program. According to the SSA website, he held a Guinness Book of Records world record for testifying before Congress 175 times, during his tenures as Chief Actuary and Deputy Commissioner of SSA. He and his wife Rudy, who passed away in 1995, were married for 56 years and had two sons, Jonathan and Eric. To reflect on Bob's legacy please visit NASI website.

Class of 1936

Mr. Harry C. Eyre, (BA in Mathematical Sciences with an interest in Statistics and Actuarial Science) died in October, 2009.

Class of 1939

Mr. George Greenstein, (BA in Mathematical Sciences with an interest in Statistics and Actuarial Science) died in October, 2009.

Class of 1941

Dr. John L. Parks, (BA in Mathematical Sciences with an interest in Statistics and Actuarial Science, MD in Medicine in 1954) died in June, 2010.

Class of 1942

Mr. John R. Williams, (BA in Mathematical Sciences with an interest in Statistics and Actuarial Science) died in April, 2010.

Class of 1947

Mr. Paul F. Kinsey, (BA in Mathematical Sciences with an interest in Statistics and Actuarial Science and MS in Mathematical Science in 1949) died in January, 2010.

Class of 1948

Mr. Robert L. Knetzger, (BA in Mathematical Sciences with an interest in Statistics and Actuarial Science) died in September, 2010.

Mr. Stanley L. Olds, (MS in Mathematical Sciences with an interest in Statistics and Actuarial Science) died in October, 2010.

Class of 1949

Mr. Anthony B. Laurea, (BA in Mathematical Sciences with an interest in Statistics and Actuarial Science) died in December, 2006.

Mr. James M. Mortensen (BA in Mathematical Sciences with an interest in Statistics and Actuarial Science and MS in Mathematical Science in 1951) died in September, 2010.

Class of 1951

Dr. Bert E. Hubbard, (MS in Mathematical Sciences with an interest in Statistics and Actuarial Science) died in October, 2009.

Class of 1965

Mr. Mark Pl Goldstein, (BA in Mathematical Sciences with an interest in Statistics and Actuarial Science) died in February, 2009.

Class of 1988

Ms. Hasmah Osman, (BS in Statistics) died in October 2009.



ALUMNI news



Brad Becker, currently pursuing ASA, Assistant Actuary
Principal Financial Group

Brad Becker is an assistant actuary at Principal Financial Group and was president of the actuarial science club at the University of Iowa. Here's what he had to say about his path to becoming an actuary, being a leader and life outside his role as an actuary on the Imageoftheactuary.org:

I currently live in: Des Moines, Iowa

I attended the following school: The University of Iowa

I graduated in: 2009

I have received the following degree: B.S. in Actuarial Science and Mathematics

I first heard about the actuarial profession: In 10th grade from my high school math teacher, Tom Mossman

I currently hold the following credentials: Hoping to attain the ASA later this year

I have held the following positions with the following companies: Actuarial

Assistant and Intern with The Principal Financial Group and Intern with Swiss Re

My current job responsibilities include: Pricing group annuity products

In my spare time I like to: Read, watch sports, listen to or play music

The last book I read was: The End of Wall Street by Roger Lowenstein

My favorite place to go on vacation is: Any place with a beach and a lot of sun

If I could only eat one food for the rest of my life I'd want it to be: The spicy peanut noodle dish from Z'mariks

An actuarial leadership role I have held to date is: President of the Actuarial Science Club at The University of Iowa

It was important to me to have this role because: It gave me a chance, as an upperclassman, to interact with students new to the department and acclimate them to the lifestyle of an actuarial student

I encourage young actuaries to pursue leadership roles because: Leadership is an essential skill that you don't learn during the exam process.



Robert V. Hogg presented his "Last Lecture" on Thursday, April 1, at 3:30 in 140 Schaeffer Hall.

Professor Hogg's lecture was a reflection on the last 85 years: some funny mus-

ings about his life and mathematics and statistics.

other NEWS

The University of Iowa Marvin A. and Rose Lee Pomerantz Career Center is looking for alumni to volunteer their time and expertise with UI undergraduates. Pomerantz Career Center is pleased to offer the Iowa Career Exploration Network. The Iowa Career Exploration Network (ICE-Net) is an online database that connects UI students in search of guidance and information with alumni and professionals already established in their professions. Our system has been designed to help UI students build relationships with UI alumni (and friends) of the University. That relationship is based on networking and sharing of information through informational interviews. Alumni may have likely used "UI Employment Expo" while they were students here at the University of Iowa. ICE-net is an extended service within that same database, and is now called "Hire a Hawk." For more information email us at: careercenter@uiowa.edu



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



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

How you can help...

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

To make a contribution, go to the Department's online gift web site at:
<http://www.givetoioowa.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 Sciences Dean's Club with gift support of \$1,000 or more during the fiscal year July 1-June 20 to the Department of Statistics and Actuarial Science Development fund or any other are of the College. Gift support totaling \$2,500 or more will qualify you for membership in the Patrons Circle of Dean's Club, designated to recognize the College's most generous benefactors.