



University of Iowa
Department of Statistics and Actuarial Science
Semi-Centennial Symposium
April 24-25, 2015

Celebrating 50 Years and Beyond

Program

Friday, April 24 – Iowa Theatre, 166 Iowa Memorial Union

7:30-8:55am Reception (coffee and pastries) and Registration

9:00am Welcome

- Opening remarks by **Joseph Lang**, Professor and Chair of the Dept of Statistics and Actuarial Science
- Special comments by **Chaden Djalali**, Dean of the College of Liberal Arts and Sciences
- Special comments by **Raúl Curto**, Executive Associate Dean of the College of Liberal Arts and Sciences

9:15am Invited talks – Moderated by **Jim Broffitt**

- (9:15) **Douglas A. Wolfe** (PhD in Statistics 1969), Professor Emeritus in the Department of Statistics, Ohio State University
- (9:35) **Edward Wegman** (PhD in Statistics 1968), Bernard J. Dunn Professor of Data Sciences and Applied Statistics, George Mason University
- (9:55) **Thomas Sager** (PhD in Statistics 1973), Professor in the Department of Information, Risk and Operations Management, University of Texas-Austin
- (10:15) **James Kepner** (PhD in Statistics 1979), Retired Vice President of Statistics and Evaluation, American Cancer Society, with past affiliations including Emory University, University of Buffalo, University of Florida, and St Cloud State University

10:35am 15-minute break

10:50am Invited talks – Moderated by **Ralph Russo**

- (10:50) **Hammou El Barmi** (PhD in Statistics 1993), Professor in the Statistics Program in the Zicklin School of Business, Baruch College, The City University of New York
- (11:10) **Yeh-Fong Chen** (PhD in Statistics 2000) and **Mark Rothmann** (PhD in Statistics 1990), Lead Mathematical Statisticians at the Food and Drug Administration
- (11:30) **John Castelloe** (PhD in Statistics 1998), Software Developer, SAS

12:00pm Lunch Break – on your own

1:30pm Invited talks – Moderated by **Elias Shiu**

- (1:30) **Andy Ferris**, FSA, MAAA, CFA (MS in Actuarial Science 1996), Senior Manager, Deloitte Consulting LLP and Member of the Board of Directors, Society of Actuaries
- (1:55) **Julie Spore (née Ferrell)**, ASA, MAAA, CERA (BS in Actuarial Science 1994), Chief Risk Officer, Transamerica Life Insurance Co.
- (2:20) **Barbara Hogg**, FSA, EA, MAAA (BS in Actuarial Science 1982), Consultant, Aon Hewitt

2:45pm Hogg and Craig Cake Reception

- 3:15pm Student Awards Presentation for 2014-15 – Moderated by **Luke Tierney**
- **Mary Russo** will present:
 - the Allen T. Craig Award for outstanding teaching assistant to ... **Michael Mitsche** and **Charles Rowe**
 - **Jian Huang** will present:
 - the Henry L. Rietz Award for outstanding performance on the PhD Comprehensive Exams to ... **Riad Jarjour**
 - **N.D. Shyamalkumar** will present:
 - the Robert H. Taylor-Byron Cosby Award for outstanding performance in ACTS:3080/3085 (22S:179/180) Mathematics of Finance to ... **John Crowley** and **Weijuan Luo**
 - the Robert H. Taylor-Allen Craig Award for outstanding performance in ACTS:4130 (22S:174) Quantitative Methods for Actuaries to ... **Kenneth Clancy** and **Zongsheng Sun**
 - the Robert H. Taylor-Lloyd Knowler Award for outstanding performance in ACTS:4280 (22S:182) Life Contingencies II to ... **Dongyu Xu** and **Junga Seo**
 - the Lloyd A. Knowler Award for outstanding achievement in Actuarial Science to ... **Cody King** and **Junga Seo**
- 3:30pm Hogg and Craig Lecture #1 of 2 – Moderated by **Joseph Lang**
- **Richard L. Dykstra**, Professor Emeritus and Alum (PhD in Statistics 1968)
“Fifty Years of Statistical Memories”
- 5:00pm Dinner – on your own

Saturday, April 25 – 140 Schaeffer Hall

- 7:30-8:55am Reception (coffee and pastries)
- 9:00am Welcome – 140 Schaeffer Hall
- Opening remarks by **Joseph Lang**, Professor and Chair of the Dept of Statistics and Actuarial Science
 - Special comments by **Sally Mason**, President of the University of Iowa
- 9:10am Departmental faculty research showcase – Moderated by **Dale Zimmerman**
- (9:10) **Qihe Tang**, F. Wendell Miller Professor
“Extreme Risks in Insurance and Finance”
 - (9:25) **Ambrose Lo**, FSA, Assistant Professor
“Dependent Risks and Risk Measures”
 - (9:40) **Joyee Ghosh**, Assistant Professor
“On the Use of Cauchy Prior Distributions for Bayesian Logistic Regression”
 - (9:55) **Aixin Tan**, Assistant Professor
“Exploring a New Class of Prior for Bayesian Variable Selection in Linear Regression”
 - (10:10) **Kate Cowles**, Professor
“Harnessing Heterogeneous Hardware to Accelerate Fitting of Bayesian Spatial Models”
 - (10:25) **Luke Tierney**, Ralph E. Wareham Professor of Mathematical Sciences
“Some Performance Improvements for the R Engine”
- 10:40am 15-minute break

10:55am	<p>Poster Session: Current graduate students research showcase – Moderated by Kung-Sik Chan</p> <ul style="list-style-type: none"> • Alexandria Bishop, “Baseball Simulation: An Insight into the Cleveland Indians” • Yaqin Deng, “A Simulation and Comparison of Parametric and Nonparametric Bootstrap Methods on Time Series Data” • Dirk Hugen, “Replication of Ang and Bekaert’s: How Regimes Affect Asset Allocation” • Yingying Liu, “Fitting Gaussian Fields on a Lattice using Gaussian Markov Random Fields” • Zhijiang (Van) Liu, “Spatial AR Model on Household Dental Expenditure Based on Alternative Distance” • Michael Mitsche, “The Elephant of Big Data” • Charles Rowe, “Tony Gwynn's Unfinished Quest to Bat .400” • Harsimran Somal, “Fitting GMRFs to Incomplete Lattice Data” • Ryne VanKrevelen, “Improved Interval Estimation of Comparative Treatment Effects” • Bo Wang, “An Application of the Composite Bridge Penalized Regression Algorithm to Linear Regression with Structural Changes” • Sheng Wang, “Estimating Brood-specific Reproductive Inhibition Potency In Aquatic Toxicity Testing when A Toxicant Affects Both fecundity and Survival Of Organisms” • Congrui Yi, “Regularization Paths for Huber Loss Regression and Quantile Regression via Semismooth Newton Coordinate Descent” • Fuli Zhang, “Outlier Detection in Time Series via Penalized Likelihood Method” • Huan Zhang, “Extreme Value Theory Approach to the Determination of the Portfolio Selection for a Property-Liability Insurance Company” • Zhenhao Zhou, “Esscher Transform for Exotic Option Pricing”
12:00pm	Lunch Break – on your own
1:30pm	<p>Invited talks – Moderated by Russell Lenth</p> <ul style="list-style-type: none"> • (1:30) Noelle Samia (PhD in Statistics 2006), Associate Professor in the Department of Statistics, Northwestern University • (1:55) Joshua Tebbs (MS in Statistics 1997; PhD in Statistics from North Carolina State University 2000), Professor in the Department of Statistics, University of South Carolina • (2:20) Dan Nettleton (PhD in Statistics 1996), Laurence H. Baker Endowed Chair in Biological Statistics and Professor in the Department of Statistics, Iowa State University
2:45pm	15-minute break
3:00pm	<p>Hogg and Craig Lecture #2 of 2 – Moderated by Jon Cryer</p> <ul style="list-style-type: none"> • Richard L. Dykstra, Professor Emeritus and Alum (PhD in Statistics 1968) “Von Neumann’s Alternating Projections and Dykstra’s Algorithm”
4:45pm	<p>Depart Iowa City for the Amana Colonies</p> <ul style="list-style-type: none"> • Two Windstar charter buses will pick us up at the Iowa Memorial Union on the Madison Street side; advanced reservation was required. Our bus captains will be Allen Hogg and Mary Hogg. Please be there and ready to go at 4:45!
5:30pm	<p>Banquet, including cash bar, at the Ox Yoke Inn (advanced reservation was required)</p> <ul style="list-style-type: none"> • Closing remarks by Joseph Lang, Professor and Chair of the Dept of Statistics and Actuarial Science
7:30pm	<p>Depart the Amana Colonies for Iowa City</p> <ul style="list-style-type: none"> • The Windstar charter buses will return us to the Iowa Memorial Union. We’ll probably be back to Iowa City by 8:15.