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### Education

- Ph.D. in statistics and applied probability from University of California at Santa Barbara, 1992.
- MS in statistics from University of Texas at El Paso, 1988.
- Graduate studies in applied mathematics at University of Warsaw, Poland, 1981-1986.
- Self-studied actuarial science. Passed seven professional actuarial examinations: SoA Exams 100 (Calculus and Linear Algebra), 110 (Probability and Statistics), 120 (Applied Statistics), 140 (Theory of Interest), 151 (Risk Theory), 160 (Survival Models), and CAS Exam 4B (Credibility Theory and Loss Distributions).

## **Professional Experience**

• <u>Professor with Tenure</u> (July 2009 - present), <u>Associate Professor with Tenure</u> (July 2003-present) and <u>Assistant Professor</u> (July 2000-June 2003), Department of Mathematics and Statistics, University of Nevada at Reno (UNR).

Conducted theoretical and interdisciplinary collaborative research in probability and statistics. Co-authored two research monographs and published papers in refereed journals. Collaborated on grant proposals. Contributed talks at professional meetings. Served on editorial boars and refereed papers for professional journals. Taught undergraduate and graduate courses in mathematics and probability/statistics. Served on numerous committees. Participated in the development of graduate curriculum in statistics. Directed student research and served on Master and Ph.D. committees. Provided statistical consulting for on and off campus community. Served as <u>Associate Chair and Graduate Director</u> at UNR.

• Visiting Associate Professor (July 1999-June 2000), Department of Statistics and Applied Probability, University of California at Santa Barbara.

Conducted research in probability/statistics and taught undergraduate courses in statistics and actuarial sciences.

• <u>Associate Prof. with Tenure</u> (August 1998-June 1999) and <u>Assistant Professor</u> (August 1992-July 1998), The University of Tennessee at Chattanooga (UTC).

Conducted research in probability/statistics and published papers in refereed journals. Contributed talks at professional meetings. Refereed papers for professional journals. Taught undergraduate courses in mathematics and probability/statistics. Served on numerous committees. Participated in the development and revision of statistics and actuarial science curricula. Served on thesis committees. Provided statistical consulting for on and off campus community.

# Area of Specialization

• Probability and statistics.

## **Research Interests**

• Laplace distribution and its generalizations; heavy tailed distributions; limit laws for random sums; financial and insurance mathematics; distribution theory; stochastic simulation; mathematical statistics; stochastic models for hydro-climatic phenomena; extreme value theory; computational statistics; fractal scaling processes.

## Affiliations

• Member of the American Statistical Association.

## Honors and Awards

- The UNR, College of Arts and Science <u>Senior Scholar Mentor</u> recognition, 2002. [One graduating senior (in each college) who has shown exceptional scholastic achievement selects a faculty mentor whose teaching abilities and tremendous effort have made a significant contribution to the scholastic achievement of the student.]
- The UNR, College of Science <u>Westfall Scholar Mentor</u> recognition, 2022. [This award honors the College of Science graduating students who have the highest cumulative GPAs in their respective departments].
- The UNR, College of Liberal Arts/Science <u>Mousel-Feltner Award</u> for Excellence in Research and/or Creative Activity, 2007.
- The 2016 Sentinel of Science Award recipient. [Recognized by Publons as one of the top 10 percent of researchers contributing to the peer review in the field of mathematics.]
- The 2018 *Publons Peer Review Award* recipient. [Recognized by *Publons* as one of the top 1 percent reviewers in the field of mathematics.]
- Elsevier Outstanding Reviewer Certificate recipient [2016, 2018].

# Consulting

- Worked in the statistical laboratory at the Department of Statistics and Applied Probability, University of California at Santa Barbara (1988-1992).
- Statistical consulting for *Chattanooga Orthopaedic Group Foundation for Research*. Aided research staff of the Foundation in statistical analyzes of their medical data. This included statistical analysis of spinal surgery data, study of orthopaedic injury trends in baseball, and design and implementation of clinical trials (1997-1998).
- Statistical consulting for *BlueCross BlueShield of Tennessee*. Collaborated on the development of data mining tools for the identification of aberrant providers and conducted statistical sampling and developed statistical procedures for the identification and estimation of provider overbilling (1997-2000).
- Helping faculty and students at the University of Nevada, Reno, with questions related to statistics (2000-present).

• Worked as faculty consultant at the *Statistical Consulting Service Unit* (operating under the *Center for Research Design and Statistical Methods*), University of Nevada at Reno. This included weekly office hours, meetings with clients, work on client projects, and supervision of student consultants (2004-2005).

## Courses Taught at UTC (1992-1999)

- Math 120: Introduction to Contemporary Mathematics
- Math 135: Precalculus I
- Math 136: Calculus for Business and Social Sciences
- Math 145: Precalculus II
- Math 150: Calculus I with Analytic Geometry
- Math 160: Calculus II with Analytic Geometry
- Math 210: Introductory Statistics
- Math 307: Applied Statistics
- Math 401: Mathematics of Interest
- Math 407: Introduction to Probability and Statistics
- Math 408: Mathematical Statistics
- Math 420: Applied Statistical Methods
- Math 498: Individual Studies in Probability and Statistics

## Courses Taught at UCSB (1999-2000)

- Pstat 5E: Statistics with Economics and Business Applications
- Pstat 171: Mathematics of Compound Interest
- Pstat 172A: Actuarial Statistics I
- Pstat 172B: Actuarial Statistics II
- Pstat 182T: Tutorial in Actuarial Statistics

## Courses Taught at UNR (since Fall 2000)

- Math 126: Precalculus I
- Math 176: Calculus for Business
- Math 181: Calculus I
- Math 320: Mathematics of Interest
- Math 400/600: Special Topics in Probability
- Math 461/661: Probability Theory
- Math 462/662: Introduction to Stochastic Processes
- Math 690: Internship
- Math 753: Stochastic Models and Simulation
- Stat 152: Introduction to Statistics
- Stat 352: Probability and Statistics
- Stat 452/652: Statistics: Continuous Methods
- Stat 659: Special Topics of Interest in Statistics
- Stat 467/667: Statistical Theory
- Stat 725: Mathematical Statistics I
- Stat 726: Mathematical Statistics II
- Stat 745: Computational Methods in Statistics

- Stat 754: Mathematical Statistics
- Stat 755: Multivariate Data Analysis
- Stat 757: Applied Regression Analysis
- Stat 775: Advanced Study of Topics in Probability and Statistics
- Stat 793: Independent Study

### **Curricular Work**

• Extensive experience with curriculum development in mathematics, statistics, and actuarial science at all levels, including graduate curriculum in statistics at UNR.

### Student/Postdoc Supervision

- Abraham Ayebo, MS 2002
- Seidu Inusah, MS 2003
- Visnjia Juric, MS 2003
- William K. Hughes, Honors Thesis, 2004
- Moses Anabila, MS 2008
- Stacie E. Tatman, MS 2009
- Amrutha Buddana, MS 2011
- Prashanth Pothula, MS 2011
- Harry D. Thompson, MS 2013
- Mobarak Hossain, MS 2014
- Yucui Liu, MS 2014
- Palash Sharma, MS 2017
- Charles Amponsah, MS 2017
- Kwame Boamah-Addo, MS 2018
- Amos Natido, MS 2019
- Emmanuel Annan, MS (in progress)
- Visnja Juric, PhD 2019 (University of Ljubljana)
- Charles Amponsah, PhD 2021
- Amos Natido, PhD (in progress)
- Matthew Ohemeng, PhD (in progress)
- Marek Arendarczyk, Postdoc (spring 2014, 2016)

#### Grants

- <u>Senior Personnel</u> on a Collaborative Research NSF Grant DMS-0139927: *Stochastic Methods for Fractional Partial Differential Equations* (a collaborative project involving several researchers from University of Nevada and Desert Research Institute); the total award for UNR was about \$600,000, 2002-2004.
- <u>PI</u> on a grant from the Nevada Division of Environmental Protection Agency: Antidegradation Water Quality Standards Analysis (a collaborative project involving three researchers from University of Nevada and Desert Research Institute); the total award was about \$50,000, August 2003 - December 2004.

- <u>Co-PI</u> on NSF Grant ATM-0503722: Stochastic Modeling of Episode Duration, Magnitude, and Peak in Long Paleo Records (a collaborative project involving four researchers from Geography, Mathematics & Statistics, and Natural Resources & Environmental Science, UNR); the total award is about \$240,000 for 2006-2007.
- <u>Senior Researcher</u> on a large international collaborative research grant RARE (Risk Analysis, Ruin, and Extremes) funded by EUs Marie Curie International Research Staff Exchange Scheme (IRSES), 2012-2015. The total amount of about \$1,000,000 was split between some 40 researchers from 12 institutions that include University of Liverpool (UK), ESSES Business School (France), ETH (Switzerland), University of Lausanne (Switzerland), Indian Institute of Management Bangalore (India), Indian Statistical Institute Kolkata (India), Monash University (Australia), Lomonosov Moscow State University (Russia), Nankai University (China), Ritsumeikan University (Japan), UNR (USA), and University of Wroclaw (Poland).
- <u>Co-PI</u> on a collaborative research grant *Stochastic Models for Estimating Return Periods of Precipitation Events in a Changing Climate* (an invited subcontract to the UCSD Atmospheric River Program Phase IV proposal to the State of California Department of Water Resources).

# Publications

#### Books

- The Laplace Distribution and Generalizations: A Revisit with Applications to Communications, Economics, Engineering, and Finance (with S. Kotz and K. Podgórski), Birkhäuser, Boston, 2001.
- Ill-Posed Problems in Probability and Stability of Random Sums (with L. Klebanov and S.T. Rachev), Nova Science Publishers, New York, 2006.

#### Papers

- Representation and properties of geometric stable laws, in: *Approximation, Probability and Related Fields*, G. Anastassiou and S.T. Rachev (Eds.), Plenum, New York, 321–337, 1994.
- The theory of geometric stable laws and its use in modeling financial data (with S.T. Rachev), European Journal of Operations Research 74, 310–324, 1994.
- The inner characterization of geometric stable laws, *Statistics & Decisions* 12, 307–321, 1994.
- On moments and tail behavior of ν-stable random variables (with A.K. Panorska), Statistics & Probability Letters 29, 307–315, 1996.
- Characterization of multivariate geometric stable distributions, *Statistics & Decisions* 15(4), 397–416, 1997.
- Mixture representation of Linnik distribution revisited, *Statistics & Probability Letters* 38, 157–160, 1998.
- Weak limits for multivariate random sums (with A.K. Panorska), Journal of Multivariate Analysis 67, 398–413, 1998.
- Tails of Lévy measure of geometric stable random variables (with K. Podgórski and G. Samorodnitsky), *Extremes* 1(3), 367–378, 1998.
- Univariate geometric stable distributions (with S.T. Rachev), Journal of Computational Analysis and Applications 1(2), 177–217, 1999.

- Multivariate geometric stable laws (with S.T. Rachev), Journal of Computational Analysis and Applications 1(4), 349–385, 1999.
- A class of asymmetric distributions (with K. Podgórski), Actuarial Research Clearing House 1, 113–134, 1999.
- Geometric stable laws: estimation and applications, *Mathematical and Computer Modelling* special issue: *Distributional Modeling in Finance* 29(10-12), 241–253, 1999.
- Multivariate geometric stable distributions in financial applications (with A.K. Panorska), *Mathematical and Computer Modelling* special issue: *Distributional Modeling in Finance* 29(10-12), 83–92, 1999.
- Simulation of geometric stable and other limiting multivariate distributions arising in random summation scheme (with A.K. Panorska), *Mathematical and Computer Modelling* special issue: *Distributional Modeling in Finance* 29(10-12), 255–262, 1999.
- Geometric stable laws through series representations (with K. Podgórski), Serdica Mathematical Journal 25, 241–256, 1999.
- Exponential mixture representation of geometric stable distributions, Annals of the Institute of Statistical Mathematics 52(2), 231–238, 2000.
- Asymmetric Laplace distributions (with K. Podgórski), *The Mathematical Scientist* 25, 37–46, 2000.
- Computer simulation of geometric stable distributions, *Journal of Computational* and Applied Mathematics 116, 221–229, 2000.
- Exponential mixture representation of geometric stable densities (with B.P. Belinskiy), Journal of Mathematical Analysis and Applications 246, 465–479, 2000.
- A multivariate and asymmetric generalization of Laplace distribution (with K. Podgórski), *Computational Statistics* 4, 531–540, 2000.
- An asymmetric multivariate Laplace distribution (with S. Kotz and K. Podgórski), *Technical Report No. 367*, Department of Statistics and Applied Probability, University of California at Santa Barbara, 2000.
- A wrapped exponential circular model (with S.R. Jammalamadaka), *Proceedings* of the Andhra Pradesh Academy of Sciences a special issue in honor of C.R. Rao, 5(1), 43–56, 2001.
- Characterization of distributions symmetric with respect to a group of transformations and testing of corresponding statistical hypothesis (with L.B. Klebanov, S.T. Rachev, and V.E. Volkovich), *Statistics & Probability Letters* 53, 241–247, 2001.
- Fractional moment estimation for Linnik and Mittag-Leffler parameters, *Mathematical and Computer Modelling* special issue: Stable Non-Gaussian Models in Finance and Econometrics 34, 1023–1035, 2001.
- Asymmetric Laplace laws and modeling financial data (with K. Podgórski), *Mathematical and Computer Modelling* special issue: Stable Non-Gaussian Models in Finance and Econometrics 34, 1003–1021, 2001.
- Maximum entropy characterization of asymmetric Laplace distribution (with S. Kotz and K. Podgórski), *International Mathematical Journal* 1(1), 31–35, 2002.
- On the vertical density of the multivariate exponential power distribution, *Statistics*, 36(3), 219–221, 2002.
- Infinite divisibility of Mittag-Leffler laws, *Far East Journal of Theoretical Statistics* 1(6), 1–3, 2002.

- Maximum likelihood estimation of asymmetric Laplace parameters (with S. Kotz and K. Podgórski), Annals of the Institute of Statistical Mathematics, 54(4), 816–826, 2002.
- Stochastic modeling of regime shifts (with F. Biondi and A.K. Panorska), *Climate Research* 23, 23–30, 2002.
- Statistical issues in modeling multivariate stable portfolios (with A. Panorska and S.T. Rachev), in *Handbook of Heavy Tailed Distributions in Finance*, S.T. Rachev (Ed.), Elsevier Science, 131–167, 2003.
- Log-Laplace distributions (with K. Podgórski), International Mathematical Journal 3, 467–495, 2003.
- A new measure of linear local dependence (with I. Bairamov and S. Kotz), *Statistics* 37(3), 243–258, 2003.
- The operator v-stable laws (with M. Meerschaert and H-P. Scheffler), *Publicationes Matematicae Debrecen* 63(4), 569–585, 2003.
- A log-Laplace growth rate model (with K. Podgórski), *The Mathematical Scientist* 28, 49–60, 2003.
- An asymmetric generalization of Gaussian and Laplace laws (with A. Ayebo), Journal of Probability and Statistical Science 1(2), 187–210, 2003.
- A new family of circular models: The wrapped Laplace distributions (with S.R. Jammalamadaka), Advances and Applications of Statistics 3(1), 77–103, 2003.
- Testing symmetry under a skew Laplace model (with A.K. Panorska), Journal of Statistical Planning and Inference 120, 41–63, 2004.
- New families of wrapped distributions for modeling skew circular data (with S.R. Jammalamadaka), *Communications in Statistics* 33(9), 1–16, 2004.
- Fractional Laplace model for hydraulic conductivity (with M.M. Meerschaert, F. Molz, and S. Lu), *Geophysical Research Letters* 31, p. L08501, 2004.
- Skew Weibull distributions on the real line I: Basic properties (with V. Juric), Journal of Probability and Statistical Science 2(2), 187–198, 2004.
- Skew Weibull distributions on the real line II: Estimation and applications (with V. Juric), Journal of Probability and Statistical Science 3(1), 43–58, 2005.
- Operator geometric stable laws (with M. Meerschaert, A.K. Panorska, and H-P. Scheffler), *Journal of Multivariate Analysis* 92, 298–323, 2005.
- A new model for quantifying climate episodes (with F. Biondi and A.K. Panorska), International Journal of Climatology 25, 1253–1264, 2005.
- A note on self-decomposability of stable process subordinated to self-decomposable subordinator, *Statistics & Probability Letters* 73, 343–345, 2005.
- A mixed bivariate distribution with exponential and geometric marginals (with A.K. Panorska), Journal of Statistical Planning and Inference 134, 501–520, 2005.
- Do heterogeneous sediment properties and turbulent velocity fluctuations have something in common? Some history and a new stochastic process (with F.J. Molz, M.M. Meerschaert, and P.D. Hyden), in: *Dynamics of Fluids and Transport in Fractured Rock*, B. Faybishenko and P.A. Witherspoon (eds.), Geophysical Monograph 162, American Geophysical Union, 13–22, 2005.
- A discrete analogue of the Laplace distribution (with S. Inusah), Journal of Statistical Planning and Inference 136, 1090–1102, 2006.
- A general functional relation between a random variable and its length biased counterpart, *Journal of Probability and Statistical Science* 4(1), 31–39, 2006.

- A note on certain stability and limiting properties of v-infinitely divisible distributions, *International Journal of Contemporary Mathematical Sciences* 1(4), 155–161, 2006.
- Fractional Laplace motion (with M.M. Meerschaert and K. Podgórski), Advances in Applied Probability 38, 451–464, 2006.
- A skew Laplace distribution on integers (with S. Inusah), Annals of the Institute of Statistical Mathematics 58, 555–571, 2006.
- Invariance properties of the negative binomial Lévy process and stochastic selfsimilarity (with K. Podgórski), *International Mathematical Forum* 2(29-32), 1457– 1468, 2007.
- A note on renewal process with v-infinitely divisible inter-arrival times, *Journal of Probability and Statistical Science* 5(1), 1–6, 2007.
- A generalization of the fractal/facies model (with F.J. Molz, K. Podgórski, and J.W. Castle), *Hydrogeology Journal* 15(4), 799–808, 2007.
- From diversity to volatility: Probability of daily precipitation extremes (with A.K. Panorska and A. Gershunov), in: *Nonlinear Dynamics in Geosciences* (A. Tsonis and J. Elsner, Eds.), pp. 465–484, Springer, New York, 2007.
- The beta-Laplace distribution (with S. Nadarajah), Journal of Computational Analysis and Applications 10(3), 305–318, 2008.
- Infinite divisibility of skew Gaussian and Laplace laws (with J.P. Nolan), *Statistics & Probability Letters* 78, 654–660, 2008.
- A new stochastic model of episode peak and duration for eco-hydro-climatic applications (with F. Biondi, A.K. Panorska, and L. Saito), *Ecological Modelling* 211, 383–395, 2008.
- A new stochastic model for fracture transmissivity assessment (with G. Gustafson and M.M. Meerschaert), *Water Resources Research* 44, W02435.
- A watershed modeling approach to stream flow reconstruction from tree-ring records (with F. Biondi, A.K. Panorska, L. Saito, and J.D. Salas), *Environmental Research Letters* 3, 024006, 2008.
- Skew Laplace distributions I: Their origins and inter-relations (with K. Podgórski), *The Mathematical Scientist* 33, 22–34, 2008.
- Skew Laplace distributions II: Divisibility properties and extensions to stochastic processes (with K. Podgórski), *The Mathematical Scientist* 33, 35–48, 2008.
- A bivariate Levy process with negative binomial and gamma marginals (with K. Podgórski and A.K. Panorska), *Journal of Multivariate Analysis* 99, 1418–1437, 2008.
- A class of weighted Poisson processes (with N. Balakrishnan), Statistics & Probability Letters 78, 2346–2352, 2008.
- A mixed bivariate distribution connected with geometric maxima of exponential variables (with A.K. Panorska), *Communications in Statistics: Theory and Methods* 37, 2903–2923, 2008.
- Distribution properties of the negative binomial Lévy process (with K. Podgórski), *Probability and Mathematical Statistics* 29, 43–71, 2009.
- A bivariate infinitely divisible distribution with exponential and Mittag-Leffler marginals (with M.M. Meerschaert), *Statistics & Probability Letters* 79, 1596–1601, 2009.

- Mixed multivariate models for random sums and maxima (with F. Biondi and A.K. Panorska), in: *Advances in Multivariate Statistical Methods*, A. SenGupta (Ed.), Statistical Science and Interdisciplinary Research Vol. 4, World Scientific, Singapore, 145–171, 2009.
- Testing exponentiality versus Pareto distribution via likelihood ratio (with A.K. Panorska, F. Qeadan, A. Gershunov, and D. Rominger), *Communications in Statistics: Simulation and Computation* 38(1), 118–139, 2009.
- A note on the joint distribution involving Poissonian sum of exponential variables (with A.K. Panorska), Advances and Applications in Statistical Sciences, 1(2), 157–165, 2010.
- Rational characteristic functions and geometric infinite divisibility (with K. Podgórski), Journal of Mathematical Analysis and Applications, 365, 625–637, 2010.
- Random self-decomposability and autoregressive processes (with K. Podgórski), Statistics & Probability Letters, 80, 1606–1611, 2010.
- Multitude of Laplace distributions (with S. Nadarajah), *Statistical Papers*, 51, 127-148, 2010.
- Geometric infinite divisibility, stability, and self-similarity: and overview, in *Stability in Probability* (J.K. Misiewicz, Ed.), Banach Center Publications Vol. 90, 39–65, 2010.
- The distributions of the peak to average and peak to sum ratios under exponentiality (with F. Qeadan and A.K. Panorska), in: *Advances in Directional and Linear Statistics*, Festschrift Volume for J.S. Rao (M.T. Wells and A. SenGupta, Eds.), pp. 131–141, Physica-Verlag, Heidelberg, 2011.
- Laplace probability distributions and related stochastic processes (with K. Podgórski), in: *Probability: Interpretation, Theory, and Applications* (Y.S. Shmaliy, Ed.), pp. 105–145, Nova Science Publishers, 2011.
- A new multivariate model involving geometric sums and maxima of exponentials (with F. Qeadan and A.K. Panorska), *Journal of Statistical Planning and Inference*, 141(7), 2353–2367, 2011.
- The joint distribution of the sum and the maximum of iid exponential random variables (with F. Qeadan and A.K. Panorska), *Communications in Statistics: Theory and Methods*, 41, 544–569, 2012.
- A first order autoregressive asymmetric Laplace process (with K. Jayakumar and A.P. Kuttykrishnan), Journal of Probability and Statistical Science, 10(1), 1–14, 2012.
- A skew generalized exponential distribution on the real line (with K. Jayakumar and T. Mathew), Journal of Applied Statistical Science, 20(2), 173–186, 2012.
- Multivariate generalized Laplace distribution and related random fields (with K. Podgórski and I. Rychlik), *Journal of Multivariate Analysis*, 113, 59–72, 2013.
- Discrete Pareto distributions (with A. Buddana), *Economic Quality Control*, 29(2), 143–156, 2014.
- The global distribution of diet breadth in insect herbivores (with M.L. Forister, V. Novotny, A.K. Panorska, L.Baje, Y. Basset, P.T. Butterill, L. Cizek, P.D. Coley, F. Dem, I.R. Diniz, P. Drozd, M. Fox, A. Glassmire, R. Hazen, J. Hrcek, J.P. Jahner, O. Kaman, T.A. Kursar, O.T. Lewis, J. Lill, R.J. Marquis, S.E. Miller, H.C. Morais, M. Murakami, H. Nickel, N. Pardikes, R.E. Ricklefs, M.S. Singer, A.M. Smilanich, J.O. Stireman, S. Villamarn-Cortez, S. Vodka, M. Volf, D.L. Wagner,

T. Walla, G.D. Weiblen, and L.A. Dyer), *Proceedings of the National Academy of Sciences*, 112(2), 442–447, 2015.

- A discrete truncated Pareto distribution (with A.K. Panorska and M.L. Forister), *Statistical Methodology*, 26, 135–150, 2015.
- The probability distribution of intense daily precipitation (with N.R. Cavanaugh, A. Gershunov and A.K. Panorska), *Geophysical Research Letters*, 42(5), 1560–1567, 2015.
- A skew Pareto distribution on the real line (with M. Anabila), Journal of Probability and Statistical Science, 13(2), 179–196, 2015.
- A folded Laplace distribution (with Y. Liu), Journal of Statistical Distributions and Applications, 2(10), DOI10.1186/s40488-015-0033-9, 2015.
- Transmuted distributions and random extrema (with K. Podgorski), *Statistics & Probability Letters*, 116, 6–8, 2016.
- Esscher-transformed Laplace distribution revisited (with K. Podgórski), Brazilian Journal of Probability and Statistics, 30(3), 432–434, 2016.
- Rewind: A transcription method and website (with C.D. Carthen, V. Le, R. Kelley, and F.C. Harris Jr.), *Proceedings of the 25th International Conference on Software Engineering and Data Engineering* (SEDE 2016), Denver, CO, September 26-28, pp 73–78, 2016.
- Rewind: An automatic music transcription web application (with C.D. Carthen, V. Le, R. Kelley, and F.C. Harris Jr.), *International Journal of Computers and their Applications*, 24(1), 20-30, 2017.
- A general approach for obtaining wrapped circular distributions via mixtures (with S. Rao Jammalamadaka), *Sankhya A*, 79(1), 133–157, 2017.
- A novel weighted likelihood estimation with empirical Bayes flavor (with Md M. Hossain and K. Podgórski), *Communications in Statistics: Simulation and Computation*, 47(2), 392–412, 2018.
- The joint distribution of the sum and the maximum of heterogeneous exponential random variables (with M. Arendarczyk and A.K. Panorska), *Statistics & Probability Letters*, 139, 10–19, 2018.
- The joint distribution of the sum and the maximum of dependent Pareto risks (with M. Arendarczyk and A.K. Panorska), *Journal of Multivariate Analysis*, 167, 136–156, 2018.
- Certain bivariate distributions and random processes connected with minima and maxima (with K. Podgórski), *Extremes*, 21(2), 315–342, 2018.
- Generalized time independent correlation transport equation with static background: influence of anomalous transport on the field autocorrelation function (with T. Binzoni, F. Martelli), *Journal of the Optical Society of America A*, 36(6), 895–902, 2018.
- A generalized Sibuya distribution (with K. Podgórski), Annals of the Institute of Statistical Mathematics, 70(4), 855–887, 2018.
- Kumaraswamy distribution and random extrema (with K. Podgórski), *The Open Statistics & Probability Journal*, 9, 18–25, 2018.
- A bivariate distribution with Lomax and geometric margins (with M. Arendarczyk and A.K. Panorska), *Journal of the Korean Statistical Society*, 47(4), 405–422, 2018.

- Two-parameter Lindley distributions revisited, Journal of Probability and Statistical Science, 17(1), 43–49, 2019.
- Probability of ruin in discrete insurance risk model with dependent Pareto claims (with C. Constantinescu and H.H. Qian), *Dependence Modeling*, 7, 215–233, 2019.
- An asymmetric multivariate Weibull distribution (with V. Jurić and M. Perman), Communications in Statistics: Theory and Methods, 49(18), 4394–4412, 2020.
- Gaussian mixture representation of the Laplace distribution revisited: Bibliographical connections and extensions (with K. Podgórski), *The American Statistician*, 74(4), 407–412, 2020.
- A new trivariate model for stochastic episodes (with F. Zuniga and A.K. Panorska), Journal of Statistical Distributions and Applications 8:2, 2021. https://doi.org/10.1186/s40488-021-00114-3
- A flexible multivariate model for correlated and over-dispersed count data (with A.D. Knudson, A.K. Panorska and A.G. Schissler), *Journal of Statistical Distributions and Applications*, 8:6, 2021. https://doi.org/10.1186/s40488-021-00119-y
- A general stochastic model for bivariate episodes driven by a gamma sequence (with C. Amponsah and A.K. Panorska), *Journal of Statistical Distributions and Applications* 8:7, 2021. https://doi.org/10.1186/s40488-021-00120-5
- A generalized linear model for multivariate episodes (with F. Zuniga and A.K. Panorska), *Journal of Computational and Applied Mathematics*, 398(7): 113655, 2021. https://doi.org/10.1016/j.cam.2021.113655
- The Greenwood's statistic, stochastic dominance, clustering, and heavy tails (with M. Arendarczyk and A.K. Panorska), *Scandinavian Journal of Statistics*, 49(1), 331–352, 2022.
- A discrete truncated Zipf distribution (with K. Boamah-Addo and A.K. Panorska), *Statistica Neerlandica*, 77(2), 156–187, 2023.
- A computational approach to confidence intervals and testing for generalized Pareto tail index based on Greenwood statistic (with M. Arendarczyk and A.K. Panorska), *RevStat* (in press).
- A computational approach to estimation of discrete Pareto parameters (with C. Amponsah), *Communications in Statistics Simulation and Computation* (in press).
- Slash distributions, generalized convolutions, and extremes (with M. Arendarczyk and A.K. Panorska), Annals of the Institute of Statistical Mathematics (in press).
- Preparing students for the future: Extreme events and power tails (with M. Arendarczyk and A.K. Panorska), *Journal of Statistics and Data Science Education* (in press).
- Matrix variate generalized Laplace distributions (with S. Mazur and K. Podgórski), Theory of Probability and Mathematical Statistics (in press).
- A uniform Laplace mixture distribution (with A. Natido), Journal of Computational and Applied Mathematics, Vol. 429, 2023, 115236.
- A triptych on three continuous analogues of the Poisson, binomial, and negative binomial distributions (with M. Ohemeng), *Journal of Computational and Applied Mathematics*, Vol. 432, 2023, 115275.
- Matrix gamma distributions and related stochastic processes (with S. Mazur and K. Podgórski), *Working Paper 12/2022*, Orebo University School of Business, Sweden.

- Simulating high-dimensional multivariate data using the Bigsimr Package (with A.G. Schissler, E.J. Bedrick, A.D. Knudson, T. Nguyen, A.K. Panorska, J. Petereit, W.W. Piegorsch, and D. Tran), preprint.
- Weighted distributions, random truncation, and partial extremes (with C.K. Amponsah), preprint.
- Estimating the excess of COVID-19 cases, hospitalizations, and deaths in the U.S. during the first wave of the pandemic: A loss that could have been avoided (with F. Qeadan, M. Ferrell, W.A. Barbeau, H. Jiang, S. Azagba, A. Giri and A.K. Panorska), preprint.

## Recent Invitations and Presentations (presenter in bf)

- <u>Keynote Address</u> Weighted distributions, random truncation, and partial extremes at the International Conference on Recent Trends in Statistics and Data Analytics (RTSD 2023) in conjunction with the 44th Annual Conference of The Kerala Statistical Association (KSA), March 31-April 1, 2023, Mar Ivanios College (Autonomous), Nalanchira, Thiruvananthapuram, India [virtual presentation] (C. Amponsah and **TJ Kozubowski**)
- Keynote Invited Presentation Matrix variate Laplace distributions at the Eighth International Conference on Statistics for Twenty-First Century - 2022 (ICSTC-2022), December 16-19, 2022, Trivandrum, Kerala, India [virtual conference] (**T.J.** Kozubowski, S. Mazur, and K. Podgórski).
- <u>Invited Lecture</u> The classical Laplace distribution: Fundamental properties, extensions, and applications, presented at the 8th International Virtual Workshop on Distribution Theory and its Applications, December 13-15, 2022, University of Kerala, Trivandrum, India [virtual presentation] (**T.J. Kozubowski**).
- <u>Plenary Invited Lecture Laplace probability distributions and generalizations:</u> An *excursion beyond normality Part I* at the XLVIII Mathematical Statistics Conference, December 5-9, 2022, Bedlewo, Poland (**T.J. Kozubowski**).
- <u>Plenary Invited Lecture</u> Laplace probability distributions and generalizations: An excursion beyond normality Part II at the XLVIII Mathematical Statistics Conference, December 5-9, 2022, Bedlewo, Poland (**T.J. Kozubowski**).
- Invited presentation Normal Pareto distributions: Theoretical framework and computational issues at the topic-invited Special Session Non-Gaussian Stochastic Models within the 4th International Conference on Statistical Distributions and Applications (ICOSDA 2022), October 13-15, 2022, DoubleTree by Hilton Hotel, Huntington, West Virginia (**T.J. Kozubowski** and M. Ohemeng).
- An Invited Scientific Program Committee Member and organizer of the topic-invited Special Session Non-Gaussian Stochastic Models within the 4th International Conference on Statistical Distributions and Applications (ICOSDA 2022), October 13-15, 2022, DoubleTree by Hilton Hotel, Huntington, West Virginia.
- Invited presentation Uniform-Laplace mixture distributions: theoretical framework, computational issues, and applications at the Applied Statistics and Data Science mini-symposium within the 8th European Seminar on Computing (ESCO 2022), June 13-17, Pilsen, Czech Republic [virtual presentation] (**T.J. Kozubowski** and A. Natido).

- Keynote Invited Address Weighted distributions, random truncation, and partial extremes at the Seventh International Conference on Statistics for Twenty-First Century - 2021 (ICSTC-2021), December 15-19, 2021, Trivandrum, Kerala, India [virtual conference] (C. Amponsah and **T.J. Kozubowski**).
- Invited presentation Normal-Pareto distributions: Theoretical framework and computational issues at the Special Session Temporal and Spatial Models: Events at Random and Beyond Gaussianity, Part II within the 14th International Conference of the ERCIM WG on Computational and Methodological Statistics (CMStatistics, 2021), December 18-20, 2021, King's College, London, UK [virtual presentation] (T.J. Kozubowski and M. Ohemeng).
- Keynote Invited Presentation Mixed multivariate models for tri-variate events involving sums and maxima at the Special Session in Honor of Professor A.M. Mathai within the Fifth International Webinar on Recent Trends in Statistical Theory and Applications (WSTA 2021), June 29-July 2, 2021, University of Kerala, Trivandrum, India [virtual seminar] (M. Arendarczyk, **T.J. Kozubowski**, A.K. Panorska).
- <u>Invited Presentation</u> Mixed multivariate models for tri-variate events involving random sums and maxima at the Math Finance Seminar, April 16, 2021, Department of Mathematics & Statistics, Texas Tech University [virtual presentation] (M. Arendarczyk, **T.J. Kozubowski**, A.K. Panorska).
- <u>Invited Presentation</u> A functional gamma autoregressive processes at the 13th International Conference of the ERCIM WG on Computational and Methodological Statistics Conference, December 19-21, 2020 [virtual conference] (A. Baxevani, **T.J. Kozubowski** and K. Podgórski).
- <u>Invited Lecture</u> The Sibuya distribution and its extension: Fundamental properties and connections to stochastic models for extremes, at the Workshop on Distribution Theory, December 13-15, 2020, University of Kerala, Trivandrum, India [virtual workshop] (**T.J. Kozubowski** and K. Podgórski).
- Invited Plenary Lecture A novel weighted likelihood estimation with empirical Bayes flavor at the Sixth International Conference on Statistics for Twenty-first Century
  2020 (ICSTC-2020), December 16-19, 2020, Trivandrum, Kerala, India [virtual conference] (Md. M. Hossain, T.J. Kozubowski and K. Podgórski).
- <u>Invited Presentation</u> Pareto stable distributions: Theoretical framework, computational issues, and applications, special session on Computational Statistics within the 7th European Seminar on Computing (ESCO2020), June 8-12, 2020 Pilsen, Czech Republic [virtual conference] (**T.J. Kozubowski** and M. Ohemeng).
- <u>Invited Presentation</u> A computational approach to estimation of discrete Pareto parameters at the Special Session Risk, Variability and Heavy Tails within the Computational and Methodological Statistics Conference, December 14-16, 2019, Senate House, University of London, UK (C. Amponsah and **T.J. Kozubowski**).
- <u>Invited Presentation</u>: Multivariate models connected with random sums and maxima of dependent Pareto components, special session Multivariate Distributions within the 3rd International Conference on Statistical Distributions and Applications (ICOSDA2019), October 10-12, 2019, Eberhard Conference Center, Grand Rapids, Michigan (M. Arendarczyk, **T.J. Kozubowski** and A.K. Panorska).
- A Scientific Program Committee Member and an organizer of the topic-invited special session *Discrete Stochastic Models and Applications* at the *3rd International*

Conference on Statistical Distributions and Applications (ICOSDA2019), October 10-12, 2019, Eberhard Conference Center, Grand Rapids, Michigan.

- Invited Presentation The Sibuya distribution and random extrema at the session titled Probabilistic and Stochastic Methods within the Jubilee Congress of Polish Mathematicians on the Centenary of the Polish Mathematical Society, September 3-7, 2019, Krakow, Poland (T.J. Kozubowski and K. Podgorski).
- <u>One-hour invited lecture</u> as a distinguished speaker titled: *The Sibuya distribution* and its extension: fundamental properties and connections to stochastic models for extremes at the Pioneering Workshop on Extreme Value and Distribution Theories (organized in honor of Prof. Masaaki Sibuya), March 21-23, 2019, the Institute of Statistical Mathematics, Tokyo, Japan (**T.J. Kozubowski** and K. Podgorski).
- <u>Invited Presentation</u>: A novel weighted likelihood estimation with empirical Bayes flavor, special session on Computational Statistics, 6th European Seminar on Computing, June 3-8, 2018, Pilsen, Czech Republic (M. Hossain, **T.J. Kozubowski** and K. Podgorski).
- <u>Invited Research Seminar</u>: Wrapping and Mixing for Directional Data, Department of Statistics and Applied Probability, University of California, May 14, 2018, Santa Barbara, USA (S.R. Jammalamadaka and **T.J. Kozubowski**).
- <u>Invited Seminar</u>: A generalized Sibuya distribution, December 15, 2017, Department of Physics, Mathematics, and Informatics, Krakow Technical University, Poland (**T.J. Kozubowski** and K. Podgorski).
- <u>Invited Seminar</u>: A generalized Sibuya distribution, December 7, 2017, Institute of Mathematics, Wroclaw University, Poland (**T.J. Kozubowski** and K. Podgorski).
- <u>Invited Presentation</u>: Certain Stochastic Models Connected with Random Sums and Maxima at the International RARE Conference on Risk Analysis, Ruin Theory & Extremes, July 3-8, 2016, La Baule, France (M. Arendarczyk, **T.J. Kozubowski**, and A.K. Panorska).
- <u>Plenary Invited Lecture</u>: Stochastic Episodes with Light and Heavy Tails: Models, <u>Properties, and Testing</u> at the 10th Tartu Conference on Multivariate Statistics, June 28-July 1, 2016, Tartu, Estonia (M. Arendarczyk, **T.J. Kozubowski**, A.K. Panorska).
- <u>Invited Presentation</u>: Random Self Decomposability and Autoregressive Processes at the Special Session Some Recent Developments in Distribution Theory [organized in Honor of Prof. R.N. Pillai] within the International Conference Statistics for Twenty-first Century [ICSTC-2015], December 17-19, 2015, Trivandrum, India (**T.J. Kozubowski** and K. Podgorski).
- As an <u>Invited Resource Person</u>, conducted a six-day *Workshop on Probability The*ory at Sir Syed College, Taliparamba, India, December 10-15, 2015. [Delivered daily technical lectures on applied probability and interacted closely with students, faculty, and college officials. The purpose of this program, sponsored by the Kerala State Higher Education Council, State of Kerala, India, is to rejuvenate the field of higher education in the state and strengthen research activities of Colleges and Universities of Kerala, India.] (**T.J. Kozubowski**).
- <u>Invited Lecture</u> on Wrapping, Mixing, and Estimation for Directional Data, at the International Workshop on Distribution Theory and Applications, December 16, University of Kerala, Trivandrum, India (S. Rao Jammalamadaka and **T.J. Kozubowski**).

- <u>Invited Lecture</u> on *Wrapping, Mixing, and Estimation for Directional Data*, December 15, Department of Statistical Sciences, Kannur University, Kannur, India (S. Rao Jammalamadaka and **T.J. Kozubowski**).
- <u>Invited Talk</u> on *Some Recent Advances in Distribution Theory*, presented at the *Workshop on Advanced Statistical Theory and Applications*, December 9-10, Department of Statistics, University of Calicut, State of Kerala, India (**T.J. Kozubowski**).
- <u>Invited Statistics Seminar</u>: Wrapping, Mixing, and Estimation for Directional Data, October 28, 2015, Department of Statistics and Applied Probability, University of California, Santa Barbara, CA, USA (S. Rao Jammalamadaka and **T.J. Kozubowski**).
- Conference presentation: A New Pareto distribution on Integers with Applications to Modeling Discrete Insurance risk Processes at the 19th International Congress on Insurance: Mathematics and Economics (IME 2015), June 24-26, Liverpool, UK (C. Constantinescu and **T.J. Kozubowski**).
- <u>Invited Seminar</u>: Laplace Probability Distributions and Generalizations: An Excursion Beyond Normality, June 18, 2015, Institute of Mathematics, Wroclaw University, Poland (**T.J. Kozubowski** and K. Podgórski).
- <u>Invited Seminar</u>: Certain Bivariate Distributions and Random Processes Connected with Maxima and Minima, June 17, 2015, Hugo Steinhaus Center for Stochastic Methods, Wroclaw University of Technology, Poland (**T.J. Kozubowski** and K. Podgórski).
- <u>Invited Seminar</u>: Certain Bivariate Distributions and Random Processes Connected with Maxima and Minima, June 10, 2015, Department of Mathematics and Information Science, Warsaw University of Technology, Poland (**T.J. Kozubowski** and K. Podgórski).
- <u>Invited Statistics Seminar</u>: *Multivariate Stochastic Models Involving Sums and Maxima*, May 6, 2015, Department of Statistics and Applied Probability, University of California, Santa Barbara, CA, USA (M. Arendarczyk, **T.J. Kozubowski**, A.K. Panorska, and F. Queadan).
- <u>Invited seminar</u>: Laplace Probability Distributions and Generalizations: An Excursion Beyond Normality, November 3, 2014, University of Liverpool, UK (**T.J.** Kozubowski and K. Podgórski).
- <u>Invited Statistics Seminar</u>: Certain Bivariate Distributions and Random Processes Connected with Maxima and Minima, October 23, 2014, Mathematical Sciences, Chalmers University of Technology, Göteborg, Sweden (**T.J. Kozubowski** and K. Podgórski).
- <u>Invited Statistics Seminar</u>: *Multivariate Stochastic Models Involving Sums and Maxima*, October 15, 2014, Department of Statistics, Lund University, Sweden (**T.J. Kozubowski**).
- <u>Invited Seminar</u>: *Multivariate Stochastic Models involving Sums and Maxima*, October 9, 2014, Krakow Institute of Technology, Institute of Mathematics, Krakow, Poland (**T.J. Kozubowski**).
- <u>Invited Seminar</u>: Certain Bivariate Distributions and Random Processes Connected with Maxima and Minima, October 2, 2014, University of Wroclaw, Institute of Mathematics, Wroclaw, Poland (**T.J. Kozubowski** and K. Podgórski).
- Invited presentation Certain Bivariate Distributions and Random Processes Connected with Maxima and Minima at the International Workshop Risk Analysis,

*Ruin, and Extremes*, July 14-16, School of Mathematical Sciences at Nankai University, Tianjin, China (**T.J. Kozubowski** and K. Podgórski).

- Invited participation in the workshop Exploring Relations Between Climate Extremes and Public Health, July 2, 2014, Desert Research Institute, Reno, Nevada, USA.
- Invited presentation: Discrete Pareto Distributions at the special session Non-Gaussian Stochastic Models: Theory and Applications organized within the conference Flint One City - 100 Years Under Variability, June 24-28, Flint, MI, USA (A. Buddana and **T.J. Kozubowski**).
- Invited presentation Multivariate Stochastic Models Involving Sums and Maxima at the conference on Stochastic Networks and Risk Analysis IV, May 27-June 1, 2014, Stefan Banach International Mathematical Center in Bedlewo, Poland (M. Arendarczyk, F. Biondi, **T.J. Kozubowski**, A.K. Panorska, K. Podgórski, and F. Qeadan).
- <u>Invited statistics seminar</u> Laplace Probability Distributions and Generalizations: An Excursion Beyond Normality, April 12, 2013, Department of Mathematical Sciences, UNLV, Las Vegas, NV, USA (**T.J. Kozubowski**).

## Selected Service

- Served on numerous departmental and university committees at UTC and UNR, chairing many of them.
- Undergraduate advisor for mathematics/statistics majors at UNR.
- <u>Graduate Director</u>, Department of Mathematics & Statistics, UNR, 2007 2009. In charge of all aspects of graduate programs in mathematics & statistics at UNR.
- <u>Associate Chair</u>, Department of Mathematics & Statistics, UNR, Summer 2007 -Fall 2008. Assisted the Department Chair with all aspects of running the department, including course scheduling, budgeting, and instructor hiring.
- Served on numerous M.S. thesis and Ph.D. dissertation committees.
- Wrote numerous recommendation letters for faculty and students.
- Member of the College of Science Personnel Committee (Fall 2009-Spring 2010, Fall 2012-Spring 2014).
- Served as a judge for various science/engineering fairs.
- Served as Mathematics Judge on the Davidson Fellows Selection Committee for the Davidson Institute for Talent Development (2001-2006).
- American College Testing Exam Contributor. Wrote questions, with detailed solutions, to be used in Actuarial Examinations.
- Served as an external reviewer for Ph.D. dissertations and tenure/promotions of professional colleagues.
- Editorial board member of Advances and Applications in Statistics, Asian Journal of Statistical Sciences, and the Open Mathematics, Statistics and Probability Journal; associate editor for Communications in Statistics: Theory and Methods, Communications in Statistics: Simulation and Computation, and Journal of the Kerala Statistical Association. Former editorial board member of Journal of Modern Applied Statistical Methods and associate editor for Journal of Probability and Statistics and specialty section Mathematical Finance of Frontiers in Applied Mathematics and Statistics.

- Reviewed numerous monographs and textbooks for major publishers and dozens of papers and several monographs for *Mathematical Reviews*.
- Refereed dozens of papers for over hundred different journals, including Acta Mathematica Scientia, Advances in Applied Probability, Advances in Statistical Analysis, AIMS Environmental Science, AIMS Mathematics, Algorithms, American Statistician, Annals of Applied Probability, Annals of Data Science, Annals of Probability, Annals of the Institute of Statistical Mathematics. Applied Mathematics Letters. Applied Stochastic Models in Business and Industry, Austrian Journal of Statistics, Axioms, Behavior Research Methods, Bernoulli, Chilean Journal of Statistics, Cogent Mathematics & Statistics, Communications for Statistical Applications and Methods, Communications in Statistics: Simulation and Computation, Communications in Statistics: Theory and Methods, Computational Statistics and Data Analysis, Dendrochronologia, Discussiones Mathematicae, Econometrics and Statistics, Economic Quality Control, Electronic Communications in Probability, Empirical Economics, Environmental and Ecological Statistics, European Journal of Pure and Applied Mathematics, Examples and Counterexamples, Far East Journal of Mathematical Sciences, Filomat, Geophysical Research Letters, Hacettepe Journal of Mathematics and Statistics, Heliyon, Hydrology and Earth Systems Sciences, IEEE Signal Processing Letters, IEEE Transactions on Pattern Analysis and Machine Intelligence, IEEE Transactions on Signal Processing, Indian Journal of Mathematics, International Journal of Climatology, International Journal of Computer Mathematics, International Journal of Contemporary Mathematics, International Journal of Mathematics and Mathematical Sciences, International Journal of Modelling & Simulation, International Journal of Theoretical and Applied Finance, Iranian Journal of Science and Technology, Journal of Applied Probability, Journal of the American Statistical Association, Journal of Computational and Applied Mathematics, Journal of the Franklin Institute, Journal of the Indian Society of Probability & Statistics, Journal of the Indian Statistical Association, Journal of Inequalities and Applications, Journal of the Korean Mathematical Society, Journal of Mathematics and Statistics, Journal of Multivariate Analysis, Journal of Physics A: Mathematical and Theoretical, Journal of Probability and Statistical Science, Journal of Risk, Journal of Statistical Computation and Simulation, Journal of Statistical Distributions & Applications, Journal of Statistical Planning and Inference, Journal of Statistical Theory and Applications, Journal of Statistical Theory and Practice, Journal of Statistics: Advances in Theory  $\mathfrak{G}$ Applications, Journal of Statistics and Applications, Journal of Taibah University for Science, Journal of Theoretical Probability, Kraqujevac Journal of Mathematics, Mathematica Slovaca, Mathematical and Computer Modelling, Mathematical Methods in Applied Sciences, Mathematical Proceedings of the Royal Irish Academy, Mathematical Scientist, Methodology and Computing in Applied Probability, Metrika, Metron, Monatshefte Mathematik, Nonlinear Analysis: Modelling and Control, Open Statistics and Probability Journal, Pakistan Journal of Statistics, Physica A, Probability Surveys, Probability & Mathematical Statistics, Probability and Statistics, Probability Theory and Related Fields, ProbStat Forum, Proceedings of the AMS, Punjab University Journal of Mathematics, RevStat, Sankhya A, Sankhya B, Scandinavian Journal of Statistics, South African Statistical Journal,

Statistica, Statistical Papers, Statistics, Statistics & Decisions, Statistics and Probability Letters, Stochastics and Quality Control, Statistics in Transition, Stochastics: An International Journal of Probability and Stochastic Processes, Stochastic Models, Stochastic Processes and their Applications, Studia Scientiarum Mathematicarum Hungarica, TEST, Thailand Statistician, and WIREs Computational Statistics.