CURRICULUM VITAE OF
HIRA LAL KOUL

OFFICE ADDRESS

Department of Statistics & Probability
Michigan State University
East Lansing, MI. 48824-1027
Phone: 517-353-7170,
e-mail: koul@stt.msu.edu

HOME ADDRESS

1739 Ann Street
East Lansing MI 48823
Phone: 517-332-1606

ACADEMIC QUALIFICATIONS:

M.A., Poona University, 1964, *first position* in the Faculty of Arts.
Ph.D., University of California, Berkeley, December 1967.

PROFESSIONAL EXPERIENCE:

Teaching and Research Assistant, University of California, Berkeley, 1965–1967.
Assistant Professor, Michigan State University, 1968–1972.
Associate Professor, Michigan State University, 1972–1977.
Professor, Michigan State University, 1977 – .

ADMINISTRATIVE EXPERIENCE:

Chair: Department of Statistics and Probability, August 16, 2009 – August 15, 2015 .
Served on Curriculum subcommittee of the College of Natural Science, 1988-1991.
Member of Dean's subcommittee in the College of Natural Science on Tenure and Promotion, 1987.
Chair of Dean's subcommittee in the College of Natural Science on Tenure and Promotion, 1988-1990.
Acting Chairman: Department of Statistics and Probability, 1981–82.

VISITING POSITIONS:

Visiting Fellow, La Trobe University, Australia, 1975-76.
   Gave a series of lectures for one week on Robust Inferences at the Department of Statistics, The University of Sydney, Australia, July-August, 1975.

Visiting Professor, Poona University and I.S.I. New Delhi, India, 1982-1983. Funded by the University Grants Commission of India and the sabbatical leave from MSU.
   Gave a series of Seminars and Lectures at both places.

Visiting Research Professor, La Trobe University, Summer 1985.
   Gave a series of lectures for eight weeks on Weighted Empiricals and Linear Models.

Guest Professor, Justus Liebig University, Giessen, W. Germany, Summer 1988; Funded by Deutsche Forschungsgemeinschaft.

Visiting Professor, University of Wisconsin, Madison, Fall 1989.
   Gave a series of lectures for six weeks on 'Minimum Distance Estimation in Linear Autoregressive and Regression Models'.

Visiting Scholar, Center for Stochastic Processes, Chapel Hill, NC, Winter, 1990.

Visiting Research Professor, Mathematical Science Research Institute, Berkeley, California, October, 1991.

Guest Professor, University of Vienna, Wien, AUSTRIA, November 1994.

Visiting Scholar, Center for Mathematics and Applications, A.N.U., Canberra, AUSTRALIA, May 15 - June 26, 1995.

O'Conner Fellow, Curtin University, AUSTRALIA, November-December 1995.

Humboldt Senior Research Scientist Awardee at the Universities of Giessen and Heidelberg, September 1996 - June 1997.

Visiting Research Professor, University of New South Wales, Sydney, AUSTRALIA, May-June 2000.

Visiting Research Professor, Hong Kong University of Science and Technology, December 4 - 14, 2001.

Invited to re-visit as a Humboldt Senior Research Scientist Awardee at the University of Giessen, June 1, 2002 - August 15, 2002.

Visiting Research Professor, Hong Kong University of Science and Technology, July 15-28, 2003.

Visiting Professor, University of Pune, December 12, 2003 - January 10, 2004.

Visiting Professor, North Carolina State University, Raleigh, NC, February 1, 2004 - March 10, 2004.

Visiting Professor, Université Libre de Bruxelles, Belgium, May 31 - July 4, 2004.

Visiting Research Professor, Hong Kong University of Science and Technology, June 14-28, 2006.

Visiting Scholar, Victoria University, Wellington, NZ, July 6-15, 2006.

State of Kerala ERUDITE Visiting Professor, December 16-23, 2010 Cochin University of Science and Technology, Cochin, Kerala.

Distinguished Visiting Professor, IIT, Mumbai, two months each year between 2013–2015.

RESEARCH INTERESTS:

Non- and Semi- parametric Inference; Efficient and Adaptive Estimation.
Reliability Theory and Survival Analysis.
Inference in Stochastic Processes: Long memory dependence and Time Series Analysis.
Weak convergence of Stochastic Processes and their applications to Statistics.
Variable selection in high dimensional data.

MERITS, PRIZES AND HONORS:

Merit Prize for being among the first ten at B.A.
Indian Mathematical Golden Jubilee Prize for standing first among all Masters of Arts students in 1964.

Fellow of the American Statistical Association.
Fellow of the Institute of Mathematical Statistics.
Elected member of the International Statistical Institute.
O'Conner Fellow, Curtin University, Perth, WESTERN AUSTRALIA
Awarded a *Humboldt Research Award* for Senior Scientists, October, 1995.
President of the International Indian Statistical Association, 2005-2006.
Distinguished Faculty Award, 2004-2005AY, Michigan State University.
President of the Indian Statistical Association, 2009–2012.

GRANTS: PI on all grants described below.

NIH: 1979-81. ($24,158). Inference in reliability and regression: Randomly censored data.

NSF: 1982-1984. ($27,136). Inference in regression and locally asymptotical and randomly censored models.

1991-1994. ($52,218). Optimal inference in regression with long range dependent errors and bilinear models.

1994-1997, ($105K). Optimal inference in non-linear regression models with long range dependent errors and in non-linear time series.

2000-2003 ($300K). Inference in heteroscedastic nonlinear time series under long memory with applications to finance. (with Co-PI: R.T. Baillie, MSU).

2007-2010 ($242K). Model diagnostics under long memory and spatial statistics.

2012-2015 ($185K). Model diagnostics in regression and Tobit regression models with measurement error

EDITORIAL EXPERIENCE:
Guest Editor: Golden Jubilee Volume of the *J. Indian Statistical Association*, 2012.
Co-Editor in Chief: *Statistics and Probability Letters*, July 2007 – December 2013.
Associate Editor:
Statistics and Probability Letters, from its beginning in July, 1982– June 2007.
Journal of Indian Statistical Association. 1983–2001.
Annals of Statistics, 1994.
Applicable Analysis and Discrete Mathematics, 2002– .
Coordinating Editor: *J. Statistical Planning and Inference.* January 1995–
December 2006.
Co-Editor:
The J. Mathematical Sciences, January 2002–
Sankhya, Ser. A. January 1997–December, 2001.

REFEREEING AND REVIEWING:
Referee papers for: Ann. Statist., Ann. Probab., J.A.S.A., J. Australian Statist. Ass., Sankhya, Z. Wahrscheinlichkeitst, J. Statist. Plan. and Infer., among others.

Reviewed several **NSF proposals** and served on some **NSF panels**.

Reviewed numerous papers for the Math. Reviews and Zentralblatt fur Mathem.

Reviewed *Censoring and Stochastic Integrals* by R. D. Gill, for *J. Amer. Statist. Assoc.*, December, 1982.

On the **Editorial** board of the book *Advances on Theoretical and Methodological Aspects of Probability and Statistics*. Papers from the 2nd International Indian Statistical Association Conference held at McMaster University, Hamilton, on October 10–11, 1998. Edited by N. Balakrishnan. Taylor & Francis, London, 2002. xxx+528.

MONOGRAPHS and BOOKS:

Weighted Empirical and Linear Models. 1992. *Lecture Notes-Monograph Series,* **21**, Institute of Mathematical Statistics, Hayward, California.

Weighted Empirical Processes in Dynamic Nonlinear Models. 2nd Edition. 2002. *Lecture Notes Series in Statistics*, **166**, Springer, New York, N.Y., USA.

Large sample inference for long memory processes, Imperial College Press and World Scientific. (Joint with Liudas Giraitis & Donatas Surgailis). 2012 April.

Co-Editor of the following special proceeding/books:

Proceedings of the workshop on Analysis of Censored Data. (1996). IMS LECTURE NOTES-MONOGRAPH SERIES, **27**, Hayward, CA. (with J.V. Deshpande).

Frontiers in Statistics: A collection of refereed papers by world renowned statisticians, presented in the meeting in Princeton, May 18-20, 2006, in honor of Peter Bickel's 65th birthday. Imperial College Press, 2006. (with Jianqing Fan, Princeton University).

Silver Jubilee Issue of *Statist. & Probab. Letters,* July 2007, to celebrate 25th year of the journal and felicitate 70th birthday of the founding Editor Richard Johnson. (with M. Akritas & Anton Schick).

Edited a special issue of *Statist. & Probab. Letters,* **February 1999, 41(3)**, to commemorate the 10th anniversary of passing away of V. Susarla.

INVITED TALKS AND COLLOQUIA:

Invited colloquia speaker in

AUSTRIA: Universities of Vienna and Salzburg;

AUSTRALIA: A.N.U., Canberra, and universities of Adelaide, La Trobe, New South Wales, Sydney, McQuery, Melbourne and Monash;

BELGIUM: Universities of Deepenbeek, Katholiek, Liberal, Katholik;

CANADA: Universities of Alberta, Carleton, Guelph, McMaster, Waterloo;

CHINA: Universities of Souzhou, Nanjing, and Normal East.

GERMANY: Universities of Bayreuth, Braunshweig, Bochum, Freiburg, Giessen, Hamburg, Heidelberg, Mainz, Marburg;

HONGKONG: Universities of Hong Kong and Science and Technology.

INDIA: I.S.I., Universities of Varanasi, Calcutta, Cochin, Dharward, Jammu, Pune, Punjab and New Delhi;
KOREA: Sookmyung and Seoul National Universties;
NETHERLANDS: Universities of Amsterdam, Delft, Leiden;
NEW ZEALAND: C.S.I.R.O., Wellington; Victoria University of Wellington.
TURKER: MDETU, Ankara;
U.K.: London School of Economics, Queen Mary University London, UMIST;
U.S.A.: Numerous universities.

Invited speaker at National/International Meetings:

1978 I.M.S. Central Regional Meeting, Lexington, KY.

1980 A.S.A. Annual Meeting, Houston, TX.

1980 Colloq. Nonparametric Statistics Inference, Budapest, Hungary.

1981 I.M.S. Annual Meeting, Vale, CO.

1981 I.M.S. Special Topics Meeting on Survival Analysis, Columbus, OH.

1984 Colloq. Goodness of fit, Debrecen, Hungary.

1985 I.M.S. Eastern Regional Meeting, Stony Brook, NY.

1986 Oberwolfach, West Germany.

1986 I.S.I. Annual Meeting, Tashkent, USSR.

1987 Ohio State & Korea Univ. Conference on Recent Developments in Statistics, Seoul.

1988 Statistics Days; Heidelberg University, July 7-8.

1990 All India Science Congress, Cochin, India.

1991 International Symposium on Nonparametric Statistics and Related Topics, May 5-8, 1991, Carleton University, Ottawa, Canada.

1991 Conference on Order Statistics and Nonparametrics - Theory and Applications, Sept. 18-20, Alexandria University, Egypt.

1991 First International Triennial Calcutta Symposium on Prob. and Statistics, Calcutta Univ., Calcutta, India, Dec. 26 - Jan 2, 1992.

1992 An invited discussant for a session on Random Censoring at the IMS meeting in March, 22-25, 1992, at Cincinnati, OH.

1992 One week workshop on Change Point Analysis and Empirical Reliability, Carleton University, Ottawa, Canada, 8/31-9/5.

1993 Third Eugene Luckas Symposium: Regression Quantiles; Impact on Robust Estimation and Rank Tests, March 26-28, Bowling Green State Univ., OH.

1993 Applications of Time Series Analysis in Astronomy and Meteorology, I.S.I. sponsored meeting in Padova, Italy, September 6-10.

1993 XIV Annual Conference of Indian Society for Probability and Statistics and the UGC National Seminar on Statistics, Pune, India, December 22-25.

1994 57th Annual Meeting of IMS & 3rd World Congress of Bernoulli Society, Chapel Hill, NC June 20-25.

1995 5th Luckas Symposium: Statistical Inference in Semiparametric Models. Bowling Green State University, Bowling Green, OH. March 24-25.

1995 Eastern Regional Meeting IMS/ENAR, Birmingham, AL. March 26-29.

1996 83rd Indian Science Congress, Patiala, India, January 3-8.

1996 Symposium on Estimating Functions, Athens, Georgia, March 21-23.

1996 AMS-IMS-SIAM Joint Research Conference on *Stochastic inference, Monte Carlo and empirical methods*, Mount Holyoke College, June 29-July 5.

1997 84th Indian Science Congress, New Delhi, India, January 3-8.

1997 Oberwolfach, Germany, March 9-14.

1997 International Workshop on Scaling, (Quasi) Long- Range Dependence and Self-Similarity: Theory and Applications. CIMAT, Guanajuato, Mexico. March 14-16.

1997 International Workshop on Semiparametric Time Series, held in Leiden, NL, June 30-July 4.

1997 The 3rd International Triennial Calcutta Symposium. Calcutta University. December 26-28.

1997 International Conference on Recent Advances in Statistics and Probability. Jointly organized by the *Indian Statistical Institute* and *The Bernoulli Society of Mathematical Statistics and Probability.* I.S.I., Calcutta. December 29-January 1, 1998.

1998 Oberwolfach, Germany, March 1-7.

1998 European meeting of Statisticians at Vilnius, August 12-18. Asked to **organize** a session of invited papers on *Long Range Dependence.*

1998 *Froum for Interdisciplinary Mathematics*, Mysore, India, December 28-30.

1999 *10th INFORMS Appl. Probab. Conference*, Ulm, Germany, July 26-28.

1999 *52nd Session of the ISI Meeting* Helsinki, August 10-18.

1999 *International Workshop in Statist. & Probab.*, ISI, Delhi, December 17-21.

2000 *International Conference on Recent Develoments in Statist. & Probab. & Their Appl.*, IISA, December 30-January 3, 2001.

2000 As a *Plenary Speaker* in the *Seventh International Conferences on Statistics, Combinatorics, and Related Areas*, organized by THE FORUM FOR INTERDISCIPLINARY MATHEMATICS, USA. December 19-21.

2001 *International Conference on ROBUST STATISTICS*, Vorau, Austria, July 23-27, sponsored by the EUROPEAN COMMISSION DGXII, HUMAN POTENTIAL PROGRAMME HIGH-LEVEL SCIENTIFIC CONFERENCES CONTRACT No. HPCF-CT-2000-00052.

2001 *Discussant* in an *ASA* session on nonlinear time series in *JSM*, Atlanta, August.

2001 *International Conference on Statistical Inference and Reliability*, Panjab University, Chandigarh (INDIA), December 21-24.

2002 *International Conference on* LONG RANGE DEPENDENT STOCHASTIC PROCESSES AND THEIR APPLICATIONS at the Indian Institute of Science, Bangalore, India, January 7-12.

2002 *XXXIVth Journées de Statstique*, the annual meeting of the Sciety of Statistics, France, Brussels, May 13-17.

2002 *Current Advances in and trends in Nonparametric Statistics,* Crete, GREECE, July 15-19.

2002 *Perspectives in Modern Statistical Inference 2*, Brno, Czech Republic, August 14 - 17.

2002 *NSF-NBER Conference*, Wharton School of Business, University of Pennsylvania, Philadelphia. (My paper, joint with Baillie and Surgailis, was selected out of about 100 submissions to be one of the 24 papers presented at the meeting).

2002 Member of the Organizing Committee of the 9th Conference of the Forum for Interdisciplinary Mathematics, Allahabad, December 21-23.

2003 *Bernoulli Society East Asian and Pacific Regional Conference*, Hong Kong, 10-12 July. Held in December due to SARS.

2004 **Special Invited Lecture** at The International Indian Statistical Association's 5th Biennial International Conference on STATISTICS, PROBABILITY AND RELATED AREAS, University of Georgia, Athens, GA. May 14-16.

2004 *Joint IMS-Bernoulli Society Meeting, Barcelona*, Spain, July 26-31.

2004 International conference on *The Future of Statistical Theory, Practice, and Education*, 12-29-04 to 1-1-05, Hyderabad, India.

2005 In a session on *Nonstationary and Nonlinear Time Series Models - Invited - Papers*, JSM, Minneapolis, August 7-12.

2005 European Science Foundation meeting on *Perspectives in Modern Statistical Inference III*, Mikulov, Czech Republic, July 18-22, 2005.

2005 European Science Foundation meeting on *Exploratory workshop on specification testing*, Santander, Spain, 16-18 December.

2005 *International Conference on Reliability and Survival Analysis*, Indian Statistical Institute, New Delhi, 20-22, December.

2005 *25th Annual Conference of the Indian Society of Probability and Statistics*, Bangalore, 28-30 December.

2006 *National Conference on Statistical Inference*, Pune University, 8-10th January.

2006 Was invited by Professor Taniguichi to give a colloquium talk in the Department of Mathematics, Waseda University, Tokyo, Japan and to consult on some problems of his research interests. Went on March 4-10.

2006 Member of the External Promotion and Tenure Committee for, Department of Mathematics and Statistics, Cypress University, Cypress, Greece. In this connection went there from March 22 - 26.

2006 *Annual Meeting of Australia/New Zealand Statistics Society*, Auckland, NZ. July.

2006 *JSM, Seattle, WA, August.*

2006 *Conference on Nonparametric Statistics and Related Topics*, Carleton University, September 15-17.

2007 *Workshop on Robust and Nonparametric Statistical Inference*, Hejnice, Czech Republic, September 1 - 6. Organized by the Center of Jaroslav Hájek for Theoretical and Applied Statistics, Charles University, Prague, CZ.

2007 *Hyderabad Symposium on Probability and Statistics*, Hyderabad, India, December 17 - 19.

2008 *Recent Advances in Time Series Analysis*, Cypress, Greece, June 8-12.

2008 *Annual Meeting of Iranian Statistical Society*, Isfahan, Iran, August 20-22.

2009 *International Conference on Robust Statistics*, Parma, Italy, June 14 -19.

2009 *7th Iranian Seminar in Probability and Stochastic Processes,* August 15-16, Isfahan University of Technology, Isfahan, Iran.

2009 *Recent Advances in Probability and Statistics*, in the 2009 American Math Society Sectional Meeting, Florida Atlantic University, Boca Raton, FL, October 30 - November 1.

2009 *Conference on Nonparametric Statistics and Time Series Models*, Universite Libre de Bruxelles, Brussels, November 27-28.

2009 *International Conference on Recent Developments in Probability and Statistics*, Department of Statistics & Center for Advanced Studies, University of Pune, December 21-23.

2010 Inaugural Technical speaker in an *International conference on development and applications of statistics in emerging areas of science & technology* and *30th annual convention of ISPS*, December 8-10, at Jammu University, India.

2010 Gave a series of lectures as an ERUDIT Visiting Professor of the State of Kerala, Cochin Univ. of Science and Technology, December 16-23.

2011 Special Invited speaker at the meeting on *New developments in theory and applications of statistics: an international conference*, in memory of Professor MOTI LAL TIKU, May 2-4, 2011 METU, Ankara, TURKEY.

2011 Plenary speaker at the *XXXI meeting of the ISPS*, December 19-21, Cochin, India.

2011 Invited speaker at the *3rd Wellington Workshop on Probability Theory & Mathematical Statistics*, Victoria University, Wellington, NZ, November 28-30. Actually spent a week prior to the workshop there.

2012 Special Invited Plenary speaker at the *99th Indian Science Congress*, Bubneshwar, Januray 3–7. Around 22,000 to 30,000 delegates attend this congress every year.

2012 Invited speaker at the *International Conference on Long-Range Dependence, Self-Similarity and Heavy Tails*, in honor of Professor Murad S. Taqq, Research Triangle Park, NC, April 19-21.

2012 Invited speaker at the *RECENT ADVANCES IN TIME SERIES ANALYSIS*, 08-13 JUNE, PROTARAS CYPRUS.

2012 Invited speaker at the JSM–2012, San Diego, CA, July 28–August 2, speaking in session on missing data.

2012 Invited to give series of lectures in Sookmyung Women's University and National University, Seoul, Korea, October 15-21.

2012 Invited to give series of lectures in Soochow University, Suzhou, China, October 21-27.

2012 Invited as a plenary speaker for the *21st International Conference of FIM for Interdisciplinary Mathematics, Statistics and Computational techniques*, Chandigarh, India, December 15-17.

2013 Invited to present a paper in *International Conference on Robust Statistics 2013*, St. Petersburgh, Russia, July 7 – 12.

2013 *Invited* speaker in the *29th European Meeting of Statisticians*, Budapest, Hungary, July 20–25.

2013 Invited speaker in a session long memory processes at the JSM2013, Montreal.

2013 Invited to be a **Keynote speaker** at International conference on "Role of Statistics in the advancement of Science and Technology" during 16th -18th December, 2013 organized by the Department of Statistics, University of Pune on the occasion of "Diamond Jubilee Year of the Department of Statistics" & "The International Year of Statistics".

2013 Invited to present a paper in an *International Conference on "Socio-Economic Challenges and Sustainable Solutions"*, CR Rao Advanced Institute of Mathematics, Statistics And Computer Science (AIMSCS), Hyderabad, India, December 28-31, 2013.

2014 Organized a session on Model Diagnostics in the *Second Conference of International Society of Nonparametric Statistics*, Cádiz, Spain, June 12 –16,

2014 Invited speaker in the *11th International Vilnius Conference on Probability and Mathematical Statistics*, 30 June - 4 July.

2014 Invited speaker in the IISA 2014 meeting, Riverside, CA, July 11–13.

2014 Invited to organize a session, and speak, in the *International Statistics Conference* on "Statistics and Society in the New Information Age: Challenges and Opportunities" Colombo, Sri Lanka, December 28–30.

2015 Invited speaker in a *National Conference on Recent Advances in Statistics*, organized by the Department of Statistics, University of Pune, India. January 2-3.

2015 Invited speaker in a conference on *Goodness-of-fit and Change Point Problems*, organized by National & Kapodistrian University of Athens, Athens, GREECE, 9/4 - 9/6.

2015 Invited speaker in a *Conference on Probability Theory and Statistics*, Tbilisi State University, and the Georgian Statistical Assoc., Tblisi, Georgia, 9/6–9/12, followed by a workshop from 9/13–9/16.

2015 *Keynote speaker* in the *Workshop on Analytic Methods in Statistics 2015*, Charles University, Prague, 11/10–11/13.

2015 *Keynote Speaker* in the **ICSTC-2015**, *International Conference on Statistics for Twenty-First century*, University of Kerala, Trivandrum, India, December 17–19.

2015 Special Invited speaker in the **IISA-2015 Conference** on *Celebrating Statistical Innovation and Impact in a World of Big & Small Data*, Pune, India, December 20–24.

2016 Invited speaker in the *10th Conference on Computational and Financial Econometrics (CFE 2016)*, Seville, Spain, December 9–11 .

2017 Invited colloq. talk in Department of Statistics, Pune University, January 12, 2017.

2017 Special Invited speaker in the *1st International Conference on Econometrics & Statistics (Eco-Sta 2017)*, Hong Kong, June 15–17.

2017 Invited speaker in the conference on *Goodness-of-fit and Change Point Problems*, organized by University of Karlsruhe, Germany, September 8–10.

2017 Invited speaker in the *Third International Conference on Statistics for Twenty-first Century - 2017 [ICSTC-2017]*, University of Kerala, Trivandrum, India, December 14–16.

SERVICE TO STATISTICAL SOCIETIES:

Chaired several sessions in several IMS/ASA/IISA national and regional meetings.

Program Committee Chairman for the Central Regional meetings of IMS; in San Antonio, Texas, March 14-17, 1982 and in Houston, Texas, March 24-26, 1991.

Member, Program Committee of the National Joint IMS-ASA-Biometry Soc. Meeting, 1996.

Organized and chaired sessions of invited speakers on **Model Diagnostics** in JSM, 2010 and 2011, Vancouver, Cananda, and Miami, FL.

RESEARCH PUBLICATIONS - Hira L. Koul

1. Asymptotic behavior of the Wilcoxon type confidence regions for the multiple linear regression. (1969). (Thesis) *Ann. Math. Statist.* **40**, 1950-1979.

2. A class of ADF tests for the subhypotheses in the multiple linear regression. (1970). *Ann. Math. Statist.* **41**, 1273-1281.

3. Some convergence theorems for ranks and weighted empirical cumulatives. (1970). *Ann. Math. Statist.* **41**, 1768-1773.

4. Asymptotic normality of random rank statistics. (1970). *Ann. Math. Statist.* **41**, 2144-2149.

5. Asymptotic behavior of a class of confidence regions based on ranks in regression. (1971). *Ann. Math. Statist.* **42**, 466-476.

6. Some asymptotic results on random rank statistics. (1972). *Ann. Math. Statist.* **43**, 842-859.

7. Asymptotic normality of signed rank statistics. (1972). *Z. Wahrscheinlichkeitstheorie, Verw. Geb.* **22**, 293-300. (with R. G. Staudte, Jr.)

8. Weak convergence of weighted empirical cumulatives based on ranks. (1972). *Ann. Math. Statist.* **43**, 832-841. (with R.G. Staudte, Jr.)

9. The Bahadur efficiency of the Reimann-Vincze statistics. (1974). *Studia Scientiacarum Mathmaticarum Hungarica.* **9**, 399-403. (with M.P. Quine)

10. Asymptotic normality of H-L estimators based on dependent data. (1975). *J. Inst. Statist. Math.* **27**, 3, 429-441.

11. Power bounds for Smirnov test statistics in testing the hypothesis of symmetry. (1976). *Ann. Statist.* bf 4, 924-935. (Joint with R. G. Staudte, Jr.)

12. L_1 - rate of convergence for linear rank statistics. (1976). *Ann. Statist.* **4**, 771-774. (with R.V. Erickson)

13. Behavior of robust estimators in the regression model with dependent errors. (1977). *Ann. Statist.* **5**, 681-699.

14. A test for new better than used. (1977). *Communications; Statist. Theor. Meth.* **A6(6)**, 563-573.

15. A class of tests for new better than used. (1978). *Can. J. Statist.,* **6**, 249-471.

16. Testing for new is better than used in expectation. (1978). *Communications; Statist. Theory Meth.,* **A7(7)**, 685-701.

17. Weighted empirical processes and the regression model. (1979). An invited paper for *J. of the Indian Statist. Assoc.,* **17**, 83-91. Also presented as an invited talk at the IMS Central Regional Meeting, Lexington, Kentucky, March 22-24, 1978.

18. Asymptotic tests of composite hypothesis for nonergodic type stochastic processes. (1979). *J. of Stoch. Proc. and Application,* **9**(3), 291–305. (with I.V. Basawa).

19. Some weighted empirical inferential procedures for a simple regression model. (1980). *Colloq. Math. Soc. Janos Bolyai,* **32**; **Nonparametric Statistical Inference**. 537-565.

20. Testing for new better than used in expectation with incomplete data. (1980). *J. Amer. Statist. Assoc.* **75**, 952-956. (with V. Susarla).

21. A simulation study of some estimators of regression coefficients using censored data. An invited paper presented at the annual meeting, 1980, *American Statistical Association.* (with V. Susarla & J. Van Ryzin).

22. Regression analysis with randomly right censored data. (1981). *Ann. Statist.* **9**, 1276-1288. (with V. Susarla and J. Van Ryzin).

23. A limit theorem for testing with randomly censored data. (1981). An *invited* paper at the **Special Topics Meeting of IMS, Oct. 1981, Columbus, Ohio.** *Survival Analysis, IMS Lecture Notes,* **2**, 189-205. (with V. Susarla).

24. Multi-step estimation of regression coefficients in a linear model with censored survival data. (1981). *Survival Analysis, IMS Lecture-Notes Monograph Series,* **2**, 85-100. (with V. Susarla and J. Van Ryzin).

25. Least square regression analysis with censored survival data. (1982). In: *Topics in Applied Statistics,* pp 151-165. Eds: Chaubey, Y.P. & Dwivedi, T.D. Marcel Dekker, N.Y. (with V. Susarla and J. Van Ryzin).

26. Asymptotically minimax tests of composite hypotheses for nonergodic type processes. (1983). *J. of Stoch. Proc. & Applications.* **14**. (with I.V. Basawa).

27. Minimum distance estimation in a linear regression. (1983). *Ann. Statist.* **11**, 921-932. (with T. Dewet).

28. Adaptive estimation in regression. (1983). *Statistics and Decisions.* **1**, 379-400. (with V. Susarla).

29. Estimators of scale parameters in linear regression. (1983). *Statist. and Probab. Letters.* **1**, 273-277. (with V. Susarla).

30. LAN for randomly censored linear regression. (1984). *Statist. and Decis. Supplement Issue, No. 1,* 17-30. (with W. H. Wang).

31. Test of goodness-of-fit in linear regression. (1984). *Colloq. Math. Soc. Jonos. Bolyai,* **45, Goodness - of - fit**. 279-315.

32. Minimum distance estimation in multiple linear regression model. (1985). *Sankhya, Ser. A.* **47, Part 1**, 57-74.

33. Minimum distance estimation in linear regression with unknown error distribution. (1985). *Statist. and Probab. Letters,* **3**, 1-8.

34. On a Kolmogorov-Smirnov type aligned test in linear regression. (1985). *Statist. & Probab. Letters,* **3**, 111-115. (with P.K. Sen).

35. Minimum distance estimation and goodness-of-fit tests in first order autoregression. (1986). *Ann. Statist.* **14**, 1194-1213.

36. An estimator of the scale parameter for the rank analysis of linear models under general score functions. (1987). *Scand. J. Statist.* **14**, 131-143. (with G. Sievers and J. McKean).

37. Efficient estimation of location with censored data. (1988). *Statistics and Decisions,* **4**, 349-360. (with A. Schick and V. Susarla).

38. Large sample statistics based on quadratic dispersion. (1988). *Int. Statist. Rev.,* **56**, 199-219. (with I. V. Basawa).

39. Minimum distance estimation of scale parameter in the two sample problem: Censored and Uncensored Data. (1989). *Invited* paper at Ohio State-Korea University Conference, 1987. **Recent Developments in Statistics and Their Applications,** 117-134. Eds: J. Klein and J. Lee. Freedom Press. (with S. Yang).

40. A quadraticity limit theorem useful in linear models. (1989). *Probab. Theory and Relat. Fields.,* **82**, 371-386.

41. Weak convergence of residual empirical process in explosive autoregression. (1989). *Ann. Statist.,* **17**, 1784-1794. (with S. Levental.)

42. Weakly adaptive estimators in explosive autoregression. (1990). *Ann. Statist.,* **18**, 939-960. (with G. Pflug.)

43. Weak convergence of a weighted residual empirical process in autoregression. (1991). *Statist. and Decis.,* **9**, 235-262. (with P. K. Sen).

44. Robustness of minimum distance estimation in linear regression against errors-in-variables model. (1991). An *invited* paper in the **Proceedings of International Symposium on Nonparametric Statistics and Related Fields,** 163-177. Ed: A. K. Md. E. Saleh. Elsevier Science Publishers.

45. A weak convergence result useful in robust autoregression. (1991). *J. Statist. Planning and Infer.,* **29**, 291-308.

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64. Asymptotic expansion of M-estimators with long memory errors. (1997). *Ann. Statist.,* **25**, pp 818-850. (with D. Surgailis).

65. Estimation of the dependence parameter in linear regression with long-range dependent errors. (1997). *J. Stoch. Proces. and Appl.,* **71**, 207-224. (with L. Giraitis).

66. Lack-of-fit tests in regression with non-random design. (1998). *An invited* paper for a *volume* honoring A.K.Md.E. Saleh. pp 53-70. *Applied Statist. Science III; Nonparametric statistics & related fields.* Eds: S. Ahmad, M. Ahsanullah & B. Sinha. Nova Sci. Publishers, Inc. (with W. Stute).

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70. Estimation of the dependence parameter in non-linear regression with random design and long memory errors. (2000). An *invited* paper in **Perspectives in Statistical Sciences,** Edited by Basu/Ghosh/Sen/Sinha, pages 191-208, Oxford University Press.

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128. Goodness-of-fit testing of error distribution in nonparametric arch(1) models. (2015). *J. Mult. Analysis*, **137**, 141–160. (with Xiaoqing Zhu).

129. Behavior of R-estimators under measurement errors. (2016). *Bernoulli*, **22**, 2016, 1093–1112. (with Jurečková, Navrátil, Picek).

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131. A Goodness-of-fit test for marginal distribution of linear random fields with long memory. (2016). On line on 5-23-2015. DOI: 10.1007/s00184-015-0550-z. In print, in *Metrika*, **79**, 165–193. (with D. Surgailis and N. Mimoto).

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133. A conversation with Estate V. Khmaladze. (2016). *Statist. Sci.*, **31(3)**, 453–464. (with Roger Koenker).

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135. Smooth estimation of error distribution in nonparametric regression under long memory. Published in J. Antoch et al. (eds.), *Analytical Methods in Statistics*, Springer Proceedings in Mathematics & Statistics, **193**. Springer Internal Publishing AG 2017. (with Lihong Wang).

136. Varying kernel marginal density estimator for a positive time series. *J. Nonpar. Statist.* (2017). **29(3)**, 531–552. (with Balakrishna).

137. An adaptive-to-model test for parametric single-index errors-in-variables models. April 2016. Submitted. (with C. Xie and Lixing Zhu).

138. Two stage non-penalized corrected least squares for high dimensional linear models with measurement error or missing covariates. January 2016. Submitted. (with Abhishek Kaul, Soumendra Lahiri, Akshita Chawla).

139. Estimating the error distribution in a single-index model. Submitted 8/11/2016. (with U. U. Müller and Anton Schick).

140. Model checking in Tobit regression with measurement errors using validation data. (2017). *J. Statist. Plann. Inference*, **90**, 15–31. (with Pei Geng).

141. Asymptotic distributions of some robust scale estimators in explosive AR(1) model. (2017). *Statist. & Probab. Letters*, **126**, 157–163. (with P. Vellaisamy).

142. Asymptotic distributions of some scale estimators in nonlinear models with long memory errors having infinite variance. An *invited* contribution to an upcoming memorial volume for Emmanuel Parzen, to be edited by P.M. Robinson and S.N. Lahiri. (with D. Surgailis).

PH.D. STUDENTS, THEIR THESES TITLES & CURRENT POSITIONS

1. Janet T. **Eyster** (1977). Asymptotic Normality of Simple linear Random Rank Statistics Under the Alternatives.

   Worked in Public Health, State of MI. Took an earlier retirement from the state and is teaching part time at MSU epidemiology department.

2. Mark A. **Williamson** (1979). Weighted Empirical-Type Estimation of the Regression Parameter.
   Parts Published: *J. Mult. Analysis.* (1982), **12**, 248.

   Initial job with AT&T.

3. Alexander **Vanderzanden** (1980). Some Results for the Weighted Empirical Processes Concerning the Law of Iterated Logarithm Weak Convergence.
   Parts published: *J. Ind. Statist. Assoc.* (1985), **22**, 97-110. Parts included in the book by Shorack and Wellner.

4. Michael **Blake** (1981). Testing Two Failure Rates with Randomly Right Censored Data and Uncensored Data.

5. W.H. **Wang** (1983). Statistical Inference for Randomly Censored Linear Regression Model.
   Parts Published: *Statist. and Decis.* 1983.
   Professor, New Jersey College, Trenton.

6. T.N. **Sriram** (1986). Sequential Estimate of Parameters in a First Order Autoregression Model.
   Parts published: *Ann. Statist.* 1987, **15**, 1079-1090.

   Professor, University of Georgia, Athens. An Associate Editor of *Sequential Analysis & STAPRO LETTERS*

7. P.S.S. **Thewarapperuma** (1987). On Estimation of Some Density Functionals Under Regression and One Sample Models.

8. J.S. **Kim** (1988). A Test for the Change-Point Problem Based on the Cramer-Von Mises Statistic. (Now deceased).

9. Song **Yang** (1988). Minimum Hellinger Distance Estimation in Randomly Censored Models.
   Published in its entirety in the *Ann. Statist.* 1991.
   Professor, Texas Tech. University, Lubbock, TX. 1988-2003.
   Now with the NIH.

10. Sunil **Dhar** (1988). Minimum Distance Estimation in Additive Outlier Effects Models.
    Published in parts in *J. Aust. Math. Soc. Ser. A.* **48** (1990), no. 2, 299–319; and *Ann. Statist.* **19** (1991), no. 1, 205–228.
    Professor, New Jersey Institute of Technology, NJ.

11. Soumendra **Lahiri** (1989). Bootstrapping Approximations to the Distributions of M-estimators.
    Published in *Ann. Statist.* **20** (1992), no. 3, 1548–1570, and in *Sankhyā, Ser. A* **54** (1992), no. 2, 157–170.
    Professor, Iowa State University, IA. A Co-Editor of *Sankhya, Ser. A.*
    Fellow of the Instiute of Mathematical Statistics and American Statistical Association.

12. Mangalam **Vasudaven** (1990). Weak convergence of Standardized Kaplan-Meier Process in L_2-space.
    Assistant Professor, University of Brunei Darussalam, Brunei.

13. Kanchan **Mukherjee** (1993). Weak convergence of weighted empirical processes under long range dependence with applications to robust estimation in linear regression models.
    Parts published, some jointly with H. Koul, in *Probab. Theory and Relat. Fields.* **95** (1993), no. 4, 535–553; and *Statist. & Probab. Letters.* **21** (1994), no. 5, 347–355.
    Associate Professor, National University of Singapore, Singapore, 1999-2004
    Now a Senior Lecturer in Lancaster University, UK.

14. Ziwei **Zhu** (1993). Strong consistence and Bahadur type expansions of a class of minimum distance estimators in linear regression. 1993.
    Parts published jointly with H. Koul in *J. Stoch. Processes and Appl.* and in *Statistics and Probability, A Raghu Raj Bahadur Festschrift,* (Eds. J.K. Ghosh, et.al.), Wiley Eastern.
    State of Michigan Public Health.

15. Lianfen **Qian** (1996). Estimation in non-linear time series: self-exciting threshold and random coefficient autoregression models.
    Published in *J. Statist. Planning & Inference.* **75** (1998), no. 1, 21–46, and **108** (2002), no. 1-2, 99–119.
    Professor, Florida Atlantic University.

16. Nidhan **Chaudhuri** (1998). Bayesian bootstrap credible sets for the multidimensional mean functional.
    Published in its entirety in the *Ann. Statist.*, **26**, 2104-2127.
    Assistant Professor, Case Western University.

17. Rajeshwari **Sundaram** (1999). Estimation of scale parameters in the two sample doubly censored and randomly truncated scale models.
    Published in *J. Statist. Plann. Inference.* **115** (2003), no. 2, 657–681.
    Assistant Professor, University of North Carolina, Charlotte.

18. Wenliang **Lu** (2000). Semiparametric estimation for current status data with flexible covariate effects.
    American Express, NY.

19. Fuxia **Cheng** (2002). Error Density and Distribution estimation in nonparametric regression.
Published in *J. Statist. Plann. Inference.* **119** (2004), no. 1, 95–107, and in *Statist. Probab. Lett.* **59** (2002), no. 3, 257–270.
Assistant Professor, Illinois State University.

20. Linyuan **Li** (2002). On some inference problems in survival analysis and for long range dependent processes.
Published in three papers in *J. Statist. Plann. Inference.* **117** (2003), no. 1, 35–58; *Stochastic Process. Appl.* **105** (2003), no. 2, 257–269; and in *Comm. Statist. Theory Methods.* **31** (2002), no. 6, 943–960.
Professor, University of New Hampshire, Durham.

21. Pingping **Ni** (2002). On minimum distance regression and autoregressive model fitting tests.
A part published jointly with H. Koul in *J. Statist. Plann. Inference.* **119** (2004), no. 1, 109–141.
Berlex Laboratories Inc., N.J.

22. Fang **Li** (2004). Testing for the equality of two autoregressive and regression functions.
Associate Professor, IUPUI, Indianapolis.
Parts published in *Statist. Inference for Stoch. Processes*, (2005) **6, # 1-2**, and in *Commun. Statist.: Theory & Method.*

23. Tingting **YI**. (2005, August). Some inference problems for interval censored data.
MedImmune Inc., MD.

24. Weixing **SONG**. (2006). Regression model diagnostics in some measurement errors models.
Assistant Professor, Kansas State University.
One part appeared in *JSPI, 2008*, joint with H. Koul.

25. Hongwen **GUO**. (2006). Inference in regression models in the presence long memory.
Postdoc, MSU. Joined ETS, NJ in March 2007.
One part of her thesis appeared in *JSPI, 2007* and the second part appeared in *Annals of Statistics* 2008 February. Both jointly with H. Koul.

26. Jun **Luo**. (2006). Large dimension and small sample size problems: classification, gene selection an asymptotics.
She started with Yijun Zuo, but because of his ill health, I was asked to guide her and be chair of her thesis committee. It took a lot of time as she needed quiet a bit of guidance on writing and some math.
Tenure track Assistant Prof., Clemson University.

27. Deepa **AGGARWAL**. (May 2008). On some inference problems for current status data.
Biostatistician, Lown Cardiovascular Foundation, Boston.

28. Xiaoyu **LI**. (June 2012). Testing of the regression functions when responses are missing at random.
Tenure track Assistant Professor, Department of Mathematics, University of Alabama, Auburn, AL.

29. Xiaoqing **Zhu**. (June 2015). Goodness-of-fit Testing of Error Distribution in Nonparametric ARCH(1) Models and Linear measurement error models.
One part published in *JMVA, 2015*.
IBM-China, Shanghai.

30. Abhishek **Kaul**. (Summer 2015). High Dimensional Linear Regression Models Under Long Memory Dependence and Measurement Error.
One part published in *JMVA, 2015*, with H. Koul, while the other part in *JSPI, 2014*.
NIEHS, NC.

31. Ashwini **Mauriya**. (Summer 2016). Estimating Covariance Structure in High Dimensions.
Published in two papers; One in *J. Mach. Learn. Res.*, **17**, (2016). The other part in *Comput. Statist. Data Anal.*, **75**, 15–27.
Post Doc, Purdue University.

32. Jiwoong **Kim**. (Summer 2016). Minimum Distance Estimation on Regression Models with Dependent Errors and Goodness-of-fit test of Errors.
Visiting Assistant Professor, Notre Dame University.

33. Pei **Geng**. (Summer 2017). Model Checking Problems in Measurement Error Models with Validation Data.
One part published in *JSPI*, 2017, vol. 190, 15–31.
Tenure track Assistant Professor, Illinois State University.

34. Sneha **Jadav**. (Summer 2017). Multivariate Generalized Functional Linear Models with Applications to Genomics.
Post Doc, Yale University.

A SIGNIFICANT COMMITTEE MEMBER OF SOME OTHER PH.D. STUDENTS IN THE DEPARTMENT AND BEYOND

1. A. **Schick**. (1983). On adaptive estimation. Chair: V. Fabian. Full Professor, S.U.N.Y., Binghamton.

2. R. **Chari**. (1984). Weak convergence of distribution valued semi-martingales and associated SDEs. Chair: V. Mandrekar. Works for German Bank, Tokyo.

3. A.P. **Godbole**. (1984). Strong law of large numbers and law of the iterated logarithm in Banach spaces. Chair: J. Zinn. Professor, Michigan Institute of Technology, Houghton, MI.

4. G. **Aras**. (1986). Second order sequential estimation under random censoring. Chair: J.C. Gardiner. Now with FDA.

5. S.N. **Datta**. (1988). Asymptotically optimal Bayes compound estimators in exponential families with compact parameter space. Chair: J. Hannan. Professor, University of Georgia, Athens.

6. M. **Rahbar**. (1988). Sequential estimation of functional of survival curve under random censoring. Chair: J.C. Gardiner. Head of the Department, Aga Khan University, Pakistan.

7. Y. **Shi**. (1989). On sequential procedures based on m.d. estimators and robustness. Chair: J.C. Gardiner. Researcher, Ciba-Geigy, Inc., NJ.

8. J. **Kinateder**. (1990). An invariance principle applicable to bootstrap. Chair: R. LePage. Works for Becktel, Columbus, OH.

9. Z. **Wang**. (1993). Estimation in interval censoring models. Chair: J.C. Gardiner.

10. J. **Bae**. (1993). Convergence of Stochastic Processes indexed by Parameters. Chair: S. Levental.

11. M. **Piot**. (1998). Minimum distance estimation in AR(1)-process. Chair: J. Hüsler, der Universität Bern, Switzerland.