

CURRICULUM VITAE

Ričardas Zitikis

Canadian Citizen¹

CONTACT INFORMATION

MAIL: Department of Statistical and Actuarial Sciences
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EDUCATION

1985 M.Sc.

- Awarded: 25 June 1985 by Vilnius University, Lithuania
- Specialty: Applied Mathematics. Awarded qualification: Mathematician
- Thesis: *Non-expanding Operators in Banach Spaces*
- Defence location: Faculty of Mathematics, Vilnius University, Lithuania
- Supervisor: Vygantas Paulauskas

1988 Ph.D.

- Awarded: 13 December 1988 by Vilnius University, Lithuania
- Specialty: Physical and Mathematical Sciences
- Thesis: *Asymptotic Expansions in the Local Limit Theorem for Cramér-von Mises-Smirnov Statistics*
- Defence location: Faculty of Mathematics, Vilnius University, Lithuania
- Supervisors: Vidmantas Bentkus and Vygantas Paulauskas

RESEARCH INTERESTS

(For more details, please see the list of publications below.)

General

Decision making under risk and uncertainty

Special topics

Actuarial science (insurance, risk measures)

Econometrics (economic inequality, time series)

Economics (behavioural theory, utility, preferences)

Finance (behavioural theory, portfolio theory)

Risk analysis (reliability, lifetime analysis)

Theoretical biology (lifetime phases)

Mathematics (function theory, inequalities)

Probability (limit theorems, dependence)

Statistics (statistical inference, applications)

Stochastic processes (empirical, quantile, Vervaat)

¹Prior to becoming a citizen of Canada, I had Lithuanian citizenship, which I automatically lost when I became Canadian (in August 2000, Winnipeg, Manitoba).

EMPLOYMENT HISTORY

1985 – 1988 JUNIOR RESEARCH FELLOW

Department of Mathematical Statistics, Institute of Mathematics and Informatics (IMI), Vilnius, Lithuania.

1988 – 1990 RESEARCH FELLOW

Department of Probability Theory, Institute of Mathematics and Informatics (IMI), Vilnius, Lithuania.

1990 – 2000 SENIOR RESEARCH FELLOW

Department of Probability Theory, Institute of Mathematics and Informatics (IMI), Vilnius, Lithuania.

1994 – 1996 CANADA INTERNATIONAL FELLOW

Laboratory for Research in Statistics and Probability, Carleton University, Ottawa, Ontario, Canada.

1996 – 1999 RESEARCH ASSOCIATE

Laboratory for Research in Statistics and Probability, Ottawa, Ontario, Canada.

1999 – 2001 ASSISTANT PROFESSOR

Department of Statistics, University of Manitoba, Winnipeg, Manitoba, Canada.

2001 (July–August) ASSOCIATE PROFESSOR

Department of Statistics, University of Manitoba, Winnipeg, Manitoba, Canada.

2001 – present ASSOCIATE PROFESSOR

Department of Statistical and Actuarial Sciences, University of Western Ontario, London, Ontario, Canada.

AFFILIATION HISTORY

1999 – present EXTERNAL RESEARCH MEMBER

Laboratory for Research in Statistics and Probability, Ottawa, Ontario, Canada.

2004 – 2006 ADJUNCT MEMBER OF THE GRADUATE FACULTY

College of Engineering and Science, Louisiana Tech University, Ruston, Louisiana, United States of America.

2007 INTERNATIONAL MEMBER

Statistical Engineering Research Group, Institute of Information Sciences and Technology, Massey University, Palmerston North, New Zealand.

2008 – present ASSOCIATED MEMBER

Research Group in Mathematical Inequalities and Applications (RGMIA). Victoria University, Melbourne, Australia.

SHORT-TERM VISITING POSITIONS

(Supported by host institutions via various awards, funds and grants, which I gratefully acknowledge.)

1992 – 1993 RESEARCHER

Centre for Research in “Discrete Structures in Mathematics” (SFB 343), University of Bielefeld, Bielefeld, Germany.

1994 (1 month) RESEARCHER

Centre for Mathematics and Computer Science (CWI), Amsterdam, The Netherlands.

- 1997 (1 month) RESEARCHER
Centre for Mathematics and Computer Science (CWI), Amsterdam, The Netherlands.
- 1999 (1 month) RESEARCHER
Centre for Mathematics and Computer Science (CWI), Amsterdam, The Netherlands.
- 2001 (January–February) RESEARCHER
Centre for Mathematics and Computer Science (CWI), Amsterdam, The Netherlands.
- (June) PROFESSOR
Applied Mathematics Laboratory, University of Science and Technology of Lille, Villeneuve d’Ascq, France.
- 2002 (June–July) GUEST LECTURER
Bandung Institute of Technology, Bandung, Indonesia. (Under the auspices of the bi-national scientific cooperation program between Indonesia and The Netherlands.)
- 2003 (May–June) PROFESSOR (1stClass)
Paul Painlevé Laboratory, University of Science and Technology of Lille, Villeneuve d’Ascq, France.
- 2004 (May) RESEARCH FELLOW
Department of Mathematics, School of Science and Technology, University Sussex, Falmer, United Kingdom.
- (May–July) RESEARCHER
Centre for Mathematics and Computer Science (CWI), Amsterdam, The Netherlands.
- (July–September) ACADEMIC AND HONORARY TEACHING FELLOW
Institute of Information Sciences and Technology, Massey University, Palmerston North, New Zealand.
- 2005 (May–June) PROFESSOR (1stClass)
Paul Painlevé Laboratory, University of Science and Technology of Lille, Villeneuve d’Ascq, France.
- 2006 (March–April) RESEARCHER
Centre for Mathematics and Computer Science (CWI), Amsterdam, The Netherlands.
- (October–November) RESEARCHER (INTERNATIONAL VISITOR RESEARCH FUND AWARD). Institute of Information Sciences and Technology, Massey University, Palmerston North, New Zealand.
- 2007 (April–May) RESEARCHER
Actuarial Research Center (ARC), University of Haifa, Haifa, Israel.
- (June) RESEARCHER
Paul Painlevé Laboratory, University of Science and Technology of Lille, Villeneuve d’Ascq, France. (Under the auspices of the France–Canada Cooperation Program, Scientific Services, French Embassy, Ottawa, Canada.)
- 2010 (June–July) RESEARCHER
Institute of Fundamental Sciences–Statistics, Massey University, Palmerston North, New Zealand. (Supported by The Actuarial Foundation (TAF) of the Society of Actuaries, Schaumburg, Illinois, United States of America.)

RESEARCH PUBLICATIONS

REFEREED PUBLICATIONS

1988 _____

- (1) A REMARK ON THE CRAMÉR–VON MISES–SMIRNOV TEST.
Bentkus, V. and Zitikis, R. (1988).
Litovskii Matematicheskii Sbornik, 28 (1), 14–22; translated in: *Lithuanian Mathematical Journal*, 28 (1), 8–13.
- (2) ASYMPTOTIC EXPANSIONS IN A LOCAL LIMIT THEOREM FOR ω_n^2 STATISTICS.
Zitikis, R. (1988).
Litovskii Matematicheskii Sbornik, 28 (3), 461–474.

1989 _____

- (3) ASYMPTOTIC EXPANSIONS FOR DERIVATIVES OF THE DISTRIBUTION FUNCTION OF THE ANDERSON–DARLING STATISTIC.
Zitikis, R. (1989).
Litovskii Matematicheskii Sbornik, 29 (1), 35–53.

1990 _____

- (4) SMOOTHNESS OF THE DISTRIBUTION FUNCTION OF AN \mathcal{FL} -STATISTIC, I.
Zitikis, R. (1990).
Litovskii Matematicheskii Sbornik, 30 (2), 233–246; translated in: *Lithuanian Mathematical Journal*, 30 (2), 97–106.
- (5) SMOOTHNESS OF THE DISTRIBUTION FUNCTION OF AN \mathcal{FL} -STATISTIC, II.
Zitikis, R. (1990).
Litovskii Matematicheskii Sbornik, 30 (3), 500–512; translated in: *Lithuanian Mathematical Journal*, 30 (3), 231–240.
- (6) PROBABILITIES OF LARGE DEVIATIONS FOR L -STATISTICS.
Bentkus, V. and Zitikis, R. (1990).
Litovskii Matematicheskii Sbornik, 30 (3), 479–488; translated in: *Lithuanian Mathematical Journal*, 30 (3), 215–222.
- (7) A UNIFORM LIMIT THEOREM FOR DENSITIES OF L -STATISTICS.
Zitikis, R. (1990).
Litovskii Matematicheskii Sbornik, 30 (4), 728–740; translated in: *Lithuanian Mathematical Journal*, 30 (4; 1991), 331–341.

1991 _____

- (8) CRAMÉR TYPE LARGE DEVIATIONS FOR A CLASS OF STATISTICS.
Zitikis, R. (1991).
Litovskii Matematicheskii Sbornik, 31 (2), 302–310; translated in: *Lithuanian Mathematical Journal*, 31 (2), 204–210.

(9) ON LARGE DEVIATIONS FOR L -ESTIMATES.

Zitikis, R. (1991).

In: *New Trends in Probability and Statistics*, Vol. 1, (Eds. V.V. Sazonov and T. Shervashidze), 137–164, VSP, Utrecht, The Netherlands.

(10) ASYMPTOTIC BEHAVIOUR OF LINEAR COMBINATIONS OF FUNCTIONS OF ORDER STATISTICS.

Norvaiša, R. and Zitikis, R. (1991).

Journal of Statistical Planning and Inference, 28 (3), 305–317.**1993** _____(11) A BERRY-ESSÉEN BOUND FOR MULTIVARIATE L -ESTIMATES WITH EXPLICIT DEPENDENCE ON DIMENSION.

Zitikis, R. (1993).

In: *Stability Problems for Stochastic Models* (Eds. V.V. Kalashnikov and V.M. Zolotarev), Lecture Notes in Mathematics, Vol. 1546, 197–211. Springer, Berlin.(12) ASYMPTOTIC EXPANSIONS IN THE INTEGRAL AND LOCAL LIMIT THEOREMS IN BANACH SPACES WITH APPLICATIONS TO ω -STATISTICS.

Bentkus, V., Götze, F. and Zitikis, R. (1993).

Journal of Theoretical Probability, 6 (4), 727–780.**1994** _____(13) LOWER ESTIMATES OF THE CONVERGENCE RATE FOR U -STATISTICS.

Bentkus, V., Götze, F. and Zitikis, R. (1994).

Annals of Probability, 22 (4), 1707–1714.**1995** _____

(14) EDGEWORTH EXPANSIONS AND BOOTSTRAP FOR DEGENERATE VON MISES STATISTICS.

Götze, F. and Zitikis, R. (1995).

Probability and Mathematical Statistics, 15 (Jerzy Neyman's Volume), 327–351.**1996** _____

(15) STRASSEN'S LIL FOR THE LORENZ CURVE.

Csörgő, M. and Zitikis, R. (1996).

Journal of Multivariate Analysis, 59 (1), 1–12.

(16) MEAN RESIDUAL LIFE PROCESSES.

Csörgő, M. and Zitikis, R. (1996).

Annals of Statistics, 24 (4), 1717–1739.**1997** _____

(17) ON THE RATE OF STRONG CONSISTENCY OF LORENZ CURVES.

Csörgő, M. and Zitikis, R. (1997).

Statistics and Probability Letters, 34 (2), 113–121.

(18) ON CONFIDENCE BANDS FOR THE LORENZ AND GOLDIE CURVES.

Csörgő, M. and Zitikis, R. (1997).

In: *Advances in the Theory and Practice of Statistics*, a Volume in Honor of Samuel Kotz (Eds. N.L. Johnson and N. Balakrishnan), 261–281. Wiley, New York.**1998** _____

- (19) ON THE RATE OF STRONG CONSISTENCY OF TOTAL TIME ON TEST STATISTIC.
Csörgő, M. and Zitikis, R. (1998).
Journal of Multivariate Analysis, 66 (1), 99–117.
- (20) ASYMPTOTIC CONFIDENCE BANDS FOR THE LORENZ AND BONFERRONI CURVES BASED ON THE EMPIRICAL LORENZ CURVE.
Csörgő, M., Gastwirth, J.L. and Zitikis, R. (1998).
Journal of Statistical Planning and Inference, 74 (1), 65–91.
- (21) THE VERVAAT PROCESS.
Zitikis, R. (1998).
In: *Asymptotic Methods in Probability and Statistics*, a Volume in Honour of Miklós Csörgő (Ed. B. Szyszkowicz), 667–694. North-Holland, Amsterdam.

1999 _____

- (22) ON THE VERVAAT AND VERVAAT-ERROR PROCESSES.
Csörgő, M. and Zitikis, R. (1999).
Acta Applicandae Mathematicae, 58 (1–3; Special Issue on Limit Theorems of Probability Theory in Honour of Vytautas Statulevičius), 91–105.
- (23) ON ESTIMATION OF POISSON INTENSITY FUNCTIONS.
Helmers, R. and Zitikis, R. (1999).
Annals of the Institute of Statistical Mathematics, 51 (2), 265–280.

2001 _____

- (24) THE VERVAAT PROCESS IN L_p -SPACES.
Csörgő, M. and Zitikis, R. (2001).
Journal of Multivariate Analysis, 78 (1), 103–138.

2002 _____

- (25) ASYMPTOTIC DISTRIBUTION OF THE S-GINI INDEX.
Zitikis, R. and Gastwirth, J.L. (2002).
Australian & New Zealand Journal of Statistics, 44 (4), 439–446.
- (26) POINTWISE AND UNIFORM ASYMPTOTICS OF THE VERVAAT ERROR PROCESS.
Csáki, E., Csörgő, M., Földes, A., Shi, Z. and Zitikis, R. (2002).
Journal of Theoretical Probability, 15 (4), 845–875.
- (27) CONVERGENCE OF GENERALIZED LORENZ CURVES BASED ON STATIONARY ERGODIC RANDOM SEQUENCES WITH DETERMINISTIC NOISE.
Davydov, Y. and Zitikis, R. (2002).
Statistics and Probability Letters, 59 (4), 329–340.
- (28) LARGE SAMPLE ESTIMATION OF A FAMILY OF ECONOMIC INEQUALITY INDICES.
Zitikis, R. (2002).
Pakistan Journal of Statistics, 18 (2; Special Issue in Honour of Dr. S. Ejaz Ahmad), 225–248.
- (29) ON THE GENERAL BAHADUR-KIEFER, QUANTILE, AND VERVAAT PROCESSES: OLD AND NEW.
Csörgő, M. and Zitikis, R. (2002).
In: *Limit Theorems in Probability and Statistics*, Vol. I (Eds.: I. Berkes, E. Csáki, M. Csörgő), 389–426. János Bolyai Mathematical Society, Budapest.

2003 _____

- (30) ASYMPTOTICS OF THE L_p -NORMS OF DENSITY ESTIMATORS IN THE FIRST ORDER AUTOREGRESSIVE MODELS.
Horváth, L. and Zitikis, R. (2003).
Statistics and Probability Letters, 65 (4), 331–342.
- (31) EMPIRICAL ESTIMATION OF RISK MEASURES AND RELATED QUANTITIES.
Jones, B.L. and Zitikis, R. (2003).
North American Actuarial Journal, 7 (4), 44–54. Discussion by V. Brazauskas and T. Kaiser in *North American Actuarial Journal*, 8 (3; 2004) 114–117. Authors' Reply in *North American Actuarial Journal*, 8 (3; 2004) 117–118.
- (32) GENERALIZED LORENZ CURVES AND CONVEXIFICATIONS OF STOCHASTIC PROCESSES.
Davydov, Y. and Zitikis, R. (2003).
Journal of Applied Probability, 40 (4), 906–925.
- (33) ASYMPTOTIC ESTIMATION OF THE E -GINI INDEX.
Zitikis, R. (2003).
Econometric Theory, 19 (4), 587–601.
- (34) CONSISTENT ESTIMATION OF THE INTENSITY FUNCTION OF A CYCLIC POISSON PROCESS.
Helmers, R., Mangku, I.W. and Zitikis, R. (2003).
Journal of Multivariate Analysis, 84 (1), 19–39.

2004 _____

- (35) A ROBUST HEURISTIC ESTIMATOR FOR THE PERIOD OF A POISSON INTENSITY FUNCTION.
Bebbington, M. and Zitikis, R. (2004).
Methodology and Computing in Applied Probability, 6 (4), 441–462.
- (36) ASYMPTOTICS OF THE L_p -NORMS OF DENSITY ESTIMATORS IN THE FIRST ORDER AUTOREGRESSIVE MODELS.
Horváth, L. and Zitikis, R. (2004).
Statistics and Probability Letters, 66 (2), 91–103. (Reprint of the year 2003 paper in *Statistics and Probability Letters*, 65 (4), 331–342.)
- (37) THE INFLUENCE OF DETERMINISTIC NOISE ON EMPIRICAL MEASURES GENERATED BY STATIONARY PROCESSES.
Davydov, Y. and Zitikis, R. (2004).
Proceedings of the American Mathematical Society, 132 (4), 1203–1210.
- (38) CONVEX REARRANGEMENTS OF RANDOM ELEMENTS.
Davydov, Y. and Zitikis, R. (2004).
In: *Asymptotic Methods in Stochastics*, Festschrift for Miklós Csörgő (Eds. L. Horváth and B. Szyszkowicz), *Fields Institute Communications*, Vol. 44, 141–171. American Mathematical Society, Providence, Rhode Island.

2005 _____

- (39) AN INDEX OF MONOTONICITY AND ITS ESTIMATION: A STEP BEYOND ECONOMETRIC APPLICATIONS OF THE GINI INDEX.
Davydov, Y. and Zitikis, R. (2005).
Metron – International Journal of Statistics, 63 (3; Special Issue in Memory of Corrado Gini), 351–372.

- (40) ESTIMATING THE TURNING POINTS OF FAILURE RATE AND MEAN RESIDUAL LIFE FUNCTIONS.
Bebbington, M., Lai, C.D. and Zitikis, R. (2005).
Communications in Dependability and Quality Management, 8, 11–15.
- (41) TESTING FOR THE ORDER OF RISK MEASURES: AN APPLICATION OF L -STATISTICS IN ACTUARIAL SCIENCE.
Jones, B.L. and Zitikis, R. (2005).
Metron – International Journal of Statistics, 63 (2), 193–211.
- (42) STRONG LAWS FOR GENERALIZED ABSOLUTE LORENZ CURVES WHEN DATA ARE STATIONARY AND ERGODIC SEQUENCES.
Helmert, R. and Zitikis, R. (2005).
Proceedings of the American Mathematical Society, 133 (12), 3703–3712.
- (43) STATISTICAL PROPERTIES OF A KERNEL-TYPE ESTIMATOR OF THE INTENSITY FUNCTION OF A CYCLIC POISSON PROCESS.
Helmert, R., Mangku, I.W. and Zitikis, R. (2005).
Journal of Multivariate Analysis, 92 (1), 1–23.

2006 _____

- (44) GINI INDICES AS AREAS AND COVARIANCES: WHAT IS THE DIFFERENCE BETWEEN THE TWO REPRESENTATIONS?
Schechtman, E. and Zitikis, R. (2006).
Metron – International Journal of Statistics, 54, 385–397.
- (45) SAMPLE AND IMPLIED VOLATILITY IN GARCH MODELS.
Horváth, L., Kokoszka, P. and Zitikis, R. (2006).
Journal of Financial Econometrics, 4, 617–635.
- (46) TESTING FOR STOCHASTIC DOMINANCE USING THE WEIGHTED MCFADDEN-TYPE STATISTIC.
Horváth, L., Kokoszka, P. and Zitikis, R. (2006).
Journal of Econometrics, 133 (1), 191–205.
- (47) USEFUL PERIODS FOR LIFETIME DISTRIBUTIONS WITH BATHTUB SHAPED HAZARD RATE FUNCTIONS.
Bebbington, M., Lai, C.D. and Zitikis, R. (2006).
IEEE Transactions on Reliability 55 (2), 245–251.
- (48) TESTING GOODNESS OF FIT BASED ON DENSITIES OF GARCH INNOVATIONS.
Horváth, L. and Zitikis, R. (2006).
Econometric Theory, 22 (3), 457–482.
- (49) TESTING HYPOTHESES ABOUT THE EQUALITY OF SEVERAL RISK MEASURE VALUES WITH APPLICATIONS IN INSURANCE.
Jones, B.L., Puri, M.L. and Zitikis, R. (2006).
Insurance: Mathematics and Economics, 38 (2), 253–270.

2007 _____

- (50) ESTIMATING THE RENEWAL FUNCTION WHEN THE SECOND MOMENT IS INFINITE.
Bebbington, M., Davydov, Y. and Zitikis, R. (2007).
Stochastic Models, 23 (1), 27–48.

- (51) OPTIMUM BURN-IN TIME FOR A BATHTUB SHAPED FAILURE DISTRIBUTION.
Bebbington, M., Lai, C.D. and Zitikis, R. (2007).
Methodology and Computing in Applied Probability, 9 (1), 1–20.
- (52) MODELING HUMAN MORTALITY USING MIXTURES OF BATHTUB SHAPED FAILURE DISTRIBUTIONS.
Bebbington, M., Lai, C.D. and Zitikis, R. (2007).
Journal of Theoretical Biology, 245 (3), 528–538. Addendum in *Journal of Theoretical Biology*, 249 (2), 409–410.
- (53) DETERMINISTIC NOISES THAT CAN BE STATISTICALLY DISTINGUISHED FROM THE RANDOM ONES.
Davydov, Y. and Zitikis, R. (2007).
Statistical Inference for Stochastic Processes, 10 (2), 165–179.
- (54) A FLEXIBLE WEIBULL EXTENSION.
Bebbington, M., Lai, C.D. and Zitikis, R. (2007).
Reliability Engineering & System Safety, 92 (6), 719–726. Letter to the editor by S. Nadarajah in *Reliability Engineering & System Safety*, 92 (10), 1484. Reply to S. Nadarajah in *Reliability Engineering & System Safety*, 92 (10), 1485.
- (55) CONVEX REARRANGEMENTS, GENERALIZED LORENZ CURVES, AND CORRELATED GAUSSIAN DATA.
Davydov, Y., Khoshnevisan, D., Shi, Z. and Zitikis, R. (2007).
Journal of Statistical Planning and Inference, 137 (3, Special Issue on Nonparametric Statistics and Related Topics: In Honor of M.L. Puri), 915–934.
- (56) RISK MEASURES, DISTORTION PARAMETERS, AND THEIR EMPIRICAL ESTIMATION.
Jones, B.L. and Zitikis, R. (2007).
Insurance: Mathematics and Economics, 41 (2), 279–297.
- (57) BATHTUB-TYPE CURVES IN RELIABILITY AND BEYOND.
Bebbington, M., Lai, C.D. and Zitikis, R. (2007).
Australian & New Zealand Journal of Statistics, 49 (3), 251–265.
- (58) A NON-PARAMETRIC ESTIMATOR FOR THE DOUBLY PERIODIC POISSON INTENSITY FUNCTION.
Helmers, R., Mangku, I.W. and Zitikis, R. (2007).
Statistical Methodology, 4 (4), 481–492.
- (59) RELIABILITY OF MODULES WITH LOAD-SHARING COMPONENTS.
Bebbington, M., Lai, C.D. and Zitikis, R. (2007).
Journal of Applied Mathematics and Decision Sciences 2007 (special issue entitled “Statistics and Applied Probability: A Tribute to Jeffrey J. Hunter” and edited by Graeme Charles Wake and Paul Cowpertwait), Article ID 43565, 18 pages. [doi:10.1155/2007/43565]
- (60) NESTED L -STATISTICS AND THEIR USE IN COMPARING THE RISKINESS OF PORTFOLIOS.
Brazauskas, V., Jones, B.L., Puri, M.L. and Zitikis, R. (2007).
Scandinavian Actuarial Journal, 2007 (3), 162–179.
- (61) ROBUSTIFICATION AND PERFORMANCE EVALUATION OF EMPIRICAL RISK MEASURES AND OTHER VECTOR-VALUED ESTIMATORS.
Brazauskas, V., Jones, B.L. and Zitikis, R. (2007).
Metron – International Journal of Statistics, 65 (2), 175–199.

- (62) REDUCTION IN MEAN RESIDUAL LIFE IN THE PRESENCE OF A CONSTANT COMPETING RISK.
Bebbington, M., Lai, C.D. and Zitikis, R. (2008).
Applied Stochastic Models in Business and Industry, 24 (1), 51–63.
- (63) WEIGHTED PREMIUM CALCULATION PRINCIPLES.
Furman, E. and Zitikis, R. (2008).
Insurance: Mathematics and Economics, 42 (1), 459–465.
- (64) ESTIMATING THE TURNING POINT OF A BATHTUB-SHAPED FAILURE DISTRIBUTION.
Bebbington, M., Lai, C.D. and Zitikis, R. (2008).
Journal of Statistical Planning and Inference, 138 (4), 1157–1166.
- (65) LIFETIME ANALYSIS OF INCANDESCENT LAMPS: THE MENON-AGRAWAL MODEL REVISITED.
Bebbington, M., Lai, C.D. and Zitikis, R. (2008).
Reliability and Risk Analysis: Theory and Applications, 1 (1), 97–108.
- (66) ON WEAK CONVERGENCE OF RANDOM FIELDS.
Davydov, Y. and Zitikis, R. (2008).
Annals of the Institute of Statistical Mathematics, 60 (2), 345–365.
- (67) A PROOF OF THE SHAPE OF THE BIRNBAUM-SAUNDERS HAZARD RATE FUNCTION.
Bebbington, M., Lai, C.D. and Zitikis, R. (2008).
Mathematical Scientist, 33 (1), 49–56.
- (68) MONOTONICITY OF RATIOS INVOLVING INCOMPLETE GAMMA FUNCTIONS WITH ACTUARIAL APPLICATIONS.
Furman, E. and Zitikis, R. (2008).
Journal of Inequalities in Pure and Applied Mathematics, 9 (3), Article 61, 6 pp.
- (69) TESTING HYPOTHESES ABOUT ABSOLUTE CONCENTRATION CURVES AND MARGINAL CONDITIONAL STOCHASTIC DOMINANCE.
Schechtman, E., Shelef, A., Yitzhaki, S. and Zitikis, R. (2008).
Econometric Theory, 24 (4), 1044–1062.
- (70) THE ATKINSON INDEX, THE MORAN STATISTIC, AND TESTING EXPONENTIALITY.
Mimoto, N. and Zitikis, R. (2008).
Journal of the Japan Statistical Society, 38 (2), 187–205.
- (71) DISTRIBUTIONAL ANALYSIS OF EMPIRICAL VOLATILITY IN GARCH PROCESSES.
Horváth, L., Kokoszka, P. and Zitikis, R. (2008).
Journal of Statistical Planning and Inference, 138 (11, Special Issue in Honor of Junjiro Ogawa: Design of Experiments, Multivariate Analysis and Statistical Inference), 3578–3589.
- (72) ESTIMATING CONDITIONAL TAIL EXPECTATION WITH ACTUARIAL APPLICATIONS IN VIEW.
Brazauskas, V., Jones, B.L., Puri, M.L. and Zitikis, R. (2008).
Journal of Statistical Planning and Inference, 138 (11, Special Issue in Honor of Junjiro Ogawa: Design of Experiments, Multivariate Analysis and Statistical Inference), 3590–3604.
- (73) A MONOTONICITY PROPERTY OF THE COMPOSITION OF REGULARIZED AND INVERTED-REGULARIZED GAMMA FUNCTIONS WITH APPLICATIONS.
Furman, E. and Zitikis, R. (2008).
Journal of Mathematical Analysis and Applications, 348 (2), 971–976.

(74) WEIGHTED RISK CAPITAL ALLOCATIONS.

Furman, E. and Zitikis, R. (2008).

Insurance: Mathematics and Economics, 43 (2), 263–269.

2009 _____

(75) MODELING LACTATION CURVES: CLASSICAL PARAMETRIC MODELS RE-EXAMINED AND MODIFIED.

Bebbington, M., Lai, C.D. and Zitikis, R. (2009).

Journal of Applied Statistics, 36 (2), 121–133.

(76) GRÜSS'S INEQUALITY, ITS PROBABILISTIC INTERPRETATION, AND A SHARPER BOUND.

Zitikis, R. (2009).

Journal of Mathematical Inequalities, 3 (1), 15–20.

(77) MODELLING N- AND W-SHAPED HAZARD RATE FUNCTIONS WITHOUT MIXING DISTRIBUTIONS.

Bebbington, M., Lai, C.D., Murthy, D.N.P. and Zitikis, R. (2009).

Proceedings of the Institution of Mechanical Engineers, Part O: Journal of Risk and Reliability, 223 (1), 59–69.

(78) ROBUST FITTING OF CLAIM SEVERITY DISTRIBUTIONS AND THE METHOD OF TRIMMED MOMENTS.

Brazauskas, V., Jones, B.L. and Zitikis, R. (2009).

Journal of Statistical Planning and Inference, 139 (6), 2028–2043.

(79) CONFIDENCE REGIONS FOR THE INTENSITY FUNCTION OF A CYCLIC POISSON PROCESS.

Helmers, R., Wang, Q. and Zitikis, R. (2009).

Statistical Inference for Stochastic Processes, 12 (1), 21–36.

(80) IDENTIFYING HEALTH INEQUALITIES BETWEEN MĀORI AND NON-MĀORI USING MORTALITY TABLES.

Bebbington, M., Goddard, M., Lai, C.D. and Zitikis, R. (2009).

Kōtuitui: New Zealand Journal of Social Sciences Online, 4 (2), 103–114.

(81) BALANCING BURN-IN AND MISSION TIMES IN ENVIRONMENTS WITH CATASTROPHIC AND REPAIRABLE FAILURES.

Bebbington, M., Lai, C.D. and Zitikis, R. (2009).

Reliability Engineering & System Safety, 94 (8), 1314–1321.

(82) L-FUNCTIONS, PROCESSES, AND STATISTICS IN MEASURING ECONOMIC INEQUALITY AND ACTUARIAL RISKS.

Greselin, F., Puri, M.L. and Zitikis, R. (2009).

Statistics and Its Interface, 2 (2, Festschrift for Professor Joseph L. Gastwirth), 227–245.

(83) WHEN INFLATION CAUSES NO INCREASE IN CLAIM AMOUNTS.

Brazauskas, V., Jones, B.L. and Zitikis, R. (2009).

Journal of Probability and Statistics, 2009, Article ID 943926, 10 pages.

(84) DYNAMICS AND PHASES OF KIWIFRUIT (*ACTINIDIA DELICIOSA*) GROWTH CURVES.

Bebbington, M., Hall, A.J., Lai, C.D. and Zitikis, R. (2009).

New Zealand Journal of Crop and Horticultural Science, 37 (3), 179–188.

(85) WEIGHTED PRICING FUNCTIONALS WITH APPLICATIONS TO INSURANCE: AN OVERVIEW.

Furman, E. and Zitikis, R. (2009).

North American Actuarial Journal, 13 (4), 483–496.

- (86) CZEKANOWSKI'S INDEX OF OVERLAP, ITS L_p -TYPE EXTENSION, AND BIAS REDUCTION.
Mimoto, N. and Zitikis, R. (2009).
American Journal of Mathematical and Management Sciences, 29 (1–2, Special Volume on “Ranking and Selection and Multiple Comparison Procedures”), 229–261.

2010 _____

- (87) RATIONAL POLYNOMIAL HAZARD FUNCTIONS.
Bebbington, M., Lai, C.D., Murthy, D.N.P. and Zitikis, R. (2010).
International Journal of Performability Engineering, 6 (1), 35–52.
- (88) GRÜSS-TYPE BOUNDS FOR THE COVARIANCE OF TRANSFORMED RANDOM VARIABLES.
Egozcue, M., Fuentes García, L., Wong, W.K. and Zitikis, R. (2010).
Journal of Inequalities and Applications, 2010, Article ID 619423, 10 pages.
- (89) ESTIMATING THE CONDITIONAL TAIL EXPECTATION IN THE CASE OF HEAVY-TAILED LOSSES.
Necir, A., Rassoul, A. and Zitikis, R. (2010).
Journal of Probability and Statistics (Special Issue on “Actuarial and Financial Risks: Models, Statistical Inference, and Case Studies”), 2010, Article ID 596839, 17 pages.
- (90) ZENGA'S NEW INDEX OF ECONOMIC INEQUALITY, ITS ESTIMATION, AND AN ANALYSIS OF INCOMES IN ITALY.
Greselin, F., Pasquazzi, L. and Zitikis, R. (2010).
Journal of Probability and Statistics (Special Issue on “Actuarial and Financial Risks: Models, Statistical Inference, and Case Studies”), 2010, Article ID 718905, 26 pages.
- (91) GENERAL STEIN-TYPE COVARIANCE DECOMPOSITIONS WITH APPLICATIONS TO INSURANCE AND FINANCE.
Furman, E. and Zitikis, R. (2010).
ASTIN Bulletin, 40 (1), 369–375.
- (92) LIFE EXPECTANCY OF A BATHTUB SHAPED FAILURE DISTRIBUTION.
Bebbington, M., Lai, C.D. and Zitikis, R. (2010).
Statistical Papers, 51 (3), 599–612.
- (93) PROSPECT THEORY, INDIFFERENCE CURVES, AND HEDGING RISKS.
Broll, U., Egozcue, M., Wong, W.K. and Zitikis, R. (2010).
Applied Mathematics Research Express, 2010 (2), 142–153.

2011 _____

- (94) LOG-SUPERMODULARITY OF WEIGHT FUNCTIONS, ORDERING WEIGHTED LOSSES, AND THE LOADING MONOTONICITY OF WEIGHTED PREMIUMS.
Sendov, H.S., Wang, Y. and Zitikis, R. (2011).
Insurance: Mathematics and Economics, 48 (2), 257–264.
- (95) MODELLING DECELERATION IN SENESCENT MORTALITY.
Bebbington, M., Lai, C.D. and Zitikis, R. (2011).
Mathematical Population Studies, 18 (1), 18–37.
- (96) ESTIMATING THE DISTORTION PARAMETER OF THE PROPORTIONAL-HAZARD PREMIUM FOR HEAVY-TAILED LOSSES.
Brahimi, B., Meraghni, D., Necir, A. and Zitikis, R. (2011).
Insurance: Mathematics and Economics, 49 (3), 325–334.

- (97) DO INVESTORS LIKE TO DIVERSIFY? A STUDY OF MARKOWITZ PREFERENCES.
Egozcue, M., Fuentes García, L., Wong, W.K. and Zitikis, R. (2011).
European Journal of Operational Research, 215 (1), 188–193.
- (98) THE COVARIANCE SIGN OF TRANSFORMED RANDOM VARIABLES WITH APPLICATIONS TO ECONOMICS AND FINANCE.
Egozcue, M., Fuentes García, L., Wong, W.K. and Zitikis, R. (2011).
IMA Journal of Management Mathematics, 22 (3), 291–300.
- (99) GRÜSS-TYPE BOUNDS FOR COVARIANCES AND THE NOTION OF QUADRANT DEPENDENCE IN EXPECTATION.
Egozcue, M., Fuentes García, L., Wong, W.K. and Zitikis, R. (2011).
Central European Journal of Mathematics, 9 (6), 1288–1297.

PUBLICATIONS IN CONFERENCE PROCEEDINGS

- (100) ANALYSIS OF INDICES OF ECONOMIC INEQUALITY FROM A MATHEMATICAL POINT OF VIEW.
Zitikis, R. (2002).
(Invited plenary lecture at the 11th Indonesian Mathematics Conference, State University of Malang, Indonesia.) *Matematika*, 8, 772–782.
(<http://ideas.repec.org/p/pqs/wpaper/0092005.html>)
- (101) ESTIMATING THE TURNING POINTS OF FAILURE RATE AND MEAN RESIDUAL LIFE FUNCTIONS.
Bebbington, M., Lai, C.D. and Zitikis, R. (2005).
In: Proceedings of the international symposium on “*Stochastic Models in Reliability, Safety, Security and Logistics*” dedicated to the memory of Prof. K. Kordonsky (Eds.: I. Frenkel, I. Gertsbakh, I. Kabashkin, Z. Laslo, A. Lisnianski), pp. 38–41. Shamoon College of Engineering, Beer Sheva, Israel, February 15–17, 2005.
- (102) CHANGING PHASES OF HUMAN LIFE EXPECTANCY: CAN WE FIND THEM MATHEMATICALLY?
Bebbington, M., Lai, C.D. and Zitikis, R. (2006).
In: Proceedings of the conference on “*Advancing Health Equity*”. World Institute for Development Economics Research, United Nations University, Helsinki, Finland, September 29–30, 2006.
- (103) MODELING LACTATION CURVES USING NEW ZEALAND DATA.
Bebbington, M., Lai, C.D. and Zitikis, R. (2007).
In: Proceedings of the international conference of the International Society of Science and Applied Technologies (ISSAT) on “*Modeling of Complex Systems and Environments*” (Ed.: H. Pham), pp. 11–15. Ho Chi Minh City, Vietnam, July 16–18, 2007.
- (104) WEIGHTED PRICING FUNCTIONALS.
Furman, E. and Zitikis, R. (2009).
Actuarial Research Clearing House (ARCH), 2009.1, 31 pages. Proceedings of the 43rd Actuarial Research Conference, University of Regina, Saskatchewan, Canada, August 14–16, 2008.
- (105) GENERAL STEIN-TYPE DECOMPOSITIONS OF COVARIANCES AND THE CAPITAL ASSET PRICING MODEL.
Furman, E. and Zitikis, R. (2009).
In: Proceedings of the 58th Annual Meeting of the Midwest Finance Association, Vol. 6 (Ed.: L. E. Blose), 8 pages. Chicago, Illinois, United States of America, March 4–7, 2009.

- (106) **WEIGHTED PRICING FUNCTIONALS: A NEW METHOD AND ITS MANIFOLD IMPLICATIONS.**
 Furman, E. and Zitikis, R. (2010).
 In: *Proceedings of the International Symposium on Stochastic Models in Reliability Engineering, Life Science and Operations Management* (Eds.: I. Frenkel, I. Gertsbakh, L. Khvatskin, Z. Laslo, and A. Lisnianski), pp. 283–289. Shamon College of Engineering (SCE), Beer Sheva, Israel, February 8-11, 2010.
- (107) **EXPORTING RELIABILITY THEORY TO THE SOCIAL SCIENCES.**
 Lai, C.D., Zitikis, R. and Bebbington, M. (2010).
 In: “Advanced Reliability Modeling IV: Beyond the Traditional Reliability and Maintainability Approaches” [Proceedings of the 4th Asia-Pacific International Symposium on Advanced Reliability and Maintenance Modeling, Wellington, 2-4 December 2010] (Eds. S. Chukova, J. Hayward and T. Dohi), pp. 401–408, McGraw-Hill, Taiwan.
- (108) **DISCRETE BATHTUB DISTRIBUTIONS: MIND THE STEP FUNCTION!**
 Bebbington, M., Lai, C.D., Wellington, M. and Zitikis, R. (2010).
 In: “Advanced Reliability Modeling IV: Beyond the Traditional Reliability and Maintainability Approaches” [Proceedings of the 4th Asia-Pacific International Symposium on Advanced Reliability and Maintenance Modeling, Wellington, 2-4 December 2010] (Eds. S. Chukova, J. Hayward and T. Dohi), pp. 57–64, McGraw-Hill, Taiwan.

DISCUSSIONS, EDITORIALS, LETTERS, REVIEWS, ETC.

- (109) **REVIEW** of “Stochastic Models in Reliability” by T. Aven and U. Jensen (Springer, New York, 1999. xii+270 pp.).
 Zitikis, R. (2000).
Statistics & Decisions, 18, 336–337.
- (110) **REPLY** to V. Brazauskas and T. Kaiser concerning their discussion of the paper “Empirical estimation of risk measures and related quantities”.
 Jones, B.L. and Zitikis, R. (2004).
North American Actuarial Journal, 8 (July), 117–118.
- (111) **REPLY** to S. Nadarajah concerning “A flexible Weibull extension”.
 Bebbington, M., Lai, C.D. and Zitikis, R. (2007).
Reliability Engineering & System Safety, 92 (10), 1485.
- (112) **DISCUSSION** of “An extreme value analysis of advanced age mortality data” by K.A. Watts, D.J. Dupuis and B.L. Jones.
 Bebbington, M., Lai, C.D. and Zitikis, R. (2007).
North American Actuarial Journal, 11 (3), 173–174.
- (113) **DISCUSSION** of “An actuarial premium pricing model for nonnormal insurance and financial risks in incomplete markets” by Zinoviy Landsman and Michael Sherris.
 Furman, E. and Zitikis, R. (2007).
North American Actuarial Journal, 11 (3), 174–176.
- (114) **ADDENDUM** to “Modeling human mortality using mixtures of bathtub shaped failure distributions.”
 Bebbington, M., Lai, C.D. and Zitikis, R. (2007).
Journal of Theoretical Biology, 249 (2), 409–410.

(115) EDITORIAL of the special JPS issue on “Actuarial and financial risks: models, statistical inference, and case studies.”

Zitikis, R., Furman, E., Necir, A., Nešlehová, J. and Puri, M.L. (2010).

Journal of Probability and Statistics (Special Issue on “Actuarial and Financial Risks: Models, Statistical Inference, and Case Studies”), 2010, Article ID 392498, 3 pages.

RESEARCH FUNDING

RESEARCH GRANTS

1994 CANADA INTERNATIONAL FELLOWSHIP (Completion: 1996)

– Awarded by the Natural Sciences and Engineering Research Council of Canada

2000 STOCHASTIC PROCESSES WITH APPLICATIONS IN STATISTICS (Completion: 2004)

– Awarded by the Natural Sciences and Engineering Research Council of Canada

2004 STOCHASTIC PROCESSES WITH APPLICATIONS IN ECONOMETRICS AND ACTUARIAL SCIENCES (Completion: 2008)

– Awarded by the Natural Sciences and Engineering Research Council of Canada

2006 RESEARCH FUND AWARD (Completion: 2006)

– Awarded by Massey University, Palmerston North, New Zealand

– Research at the Institute of Information Sciences and Technology, Massey University, Palmerston North, New Zealand

2007 FROM RISK MEASUREMENT TO RISK MANAGEMENT (Completion: 2007)

– Awarded by the Zimmerman Foundation for the Study of Banking and Finance

– Research at the University of Haifa, Israel

– Team members: E. Furman, U. Makov, and R. Zitikis

2007 VISITORS GRANT (Completion: 2007)

– Awarded by the Caesarea Edmond Benjamin de Rothschild Foundation Institute for Interdisciplinary Applications of Computer Science

– Research at the University of Haifa, Israel

– Team members: E. Furman, U. Makov, and R. Zitikis

2007 DETECTING DETERMINISTIC SIGNALS IN NOISY ENVIRONMENTS (Completion: 2007)

– Awarded by the France-Canada Cooperation Program, Scientific Services, French Embassy, Ottawa, Canada

– Research at the University of Science and Technology of Lille, Villeneuve d’Ascq, France

– Team members: Y. Davydov and R. Zitikis

2007 WEIGHTED PREMIUM CALCULATION PRINCIPLES AND RISK CAPITAL ALLOCATIONS (Completion: 2009)

– Awarded by the Society of Actuaries Committee on Knowledge Extension Research, Society of Actuaries, Schaumburg, Illinois, United States of America

– Team members: R. Zitikis (Principal Investigator) and E. Furman (Co-Investigator)

2008 STATISTICAL INFERENCE IN ACTUARIAL, ENGINEERING, AND LIFE SCIENCES (Completion: 2010)

– Awarded by the Natural Sciences and Engineering Research Council of Canada

2010 QUANTITATIVE MANAGEMENT OF RISKS (Completion: 2015)

- Awarded by the Natural Sciences and Engineering Research Council of Canada

2010 A MATHEMATICAL MODEL FOR LATE-LIFE MORTALITY (Completion: 2011)

- Awarded by the Research Committee of The Actuarial Foundation (TAF), Society of Actuaries, Schaumburg, Illinois, United States of America
- Team members: M. Bebbington (Principal Investigator), C.D. Lai (Co-Investigator), and R. Zitikis (Co-Investigator)

2010 THE COVARIANCE SIGN OF TRANSFORMED RANDOM VARIABLES WITH APPLICATIONS TO ECONOMICS, FINANCE AND INSURANCE (Completion: 2011)

- Awarded by the Research Committee of Hong Kong Baptist University (HKBU), Hong Kong
- Team members: W.K. Wong (Principal Investigator), M. Egozcue (Co-Investigator), L. Fuentes García (Co-Investigator), and R. Zitikis (Co-Investigator)

2011 VISITING UNIVERSITY SCHOLAR PROGRAM (VUSP) AWARD (Completion: 2012)

- Awarded by the Office of the Vice-President (Research and International Relations), University of Western Ontario, London, Ontario, Canada.
- Team members: F. Greselin (University of Milan-Bicocca, Italy, and a recipient of the designation “Western Fellow” awarded by the Office of the Vice-President for Research and International Relations, UWO, Canada), and R. Zitikis (Principal Investigator)

EQUIPMENT GRANTS

2000 Natural Sciences and Engineering Research Council of Canada. (Joint application with a number of colleagues.)

2005 Natural Sciences and Engineering Research Council of Canada. (Joint application with a number of colleagues.)

RESEARCH PRESENTATIONS

CONFERENCES, MEETINGS, WORKSHOPS

1994 Workshop on Empirical Reliability and Change Point Analysis, Laboratory for Research in Statistics and Probability, Ottawa, Ontario, Canada.

1995 Workshop on Empirical Reliability and Change Point Analysis, Laboratory for Research in Statistics and Probability, Ottawa, Ontario, Canada.

1996 Workshop on Empirical Reliability and Change Point Analysis, Laboratory for Research in Statistics and Probability, Ottawa, Ontario, Canada.

1997 International Conference on Asymptotic Methods in Probability and Statistics in Honour of Miklós Csörgő on the Occasion of His 65th Birthday, Carleton University, Ottawa, Ontario, Canada.

1998 Probability Session of the Canadian Mathematical Society and the Fields Institute Meeting, Kingston, Ontario, Canada.

1999 Fourth Hungarian Colloquium on Limit Theorems of Probability and Statistics, Balatonlelle, Hungary.

2000 First Statistics Workshop, University of Manitoba, Winnipeg, Manitoba, Canada.

Statistical Showcase - 2000, Statistical Association of Manitoba, Winnipeg, Manitoba, Canada.

- 2001 Symposium in Honour of David Vere-Jones on the Occasion of His 65th Birthday, Victoria University of Wellington, Wellington, New Zealand.
- Statistics Odyssey - 2001, Statistical Association of Manitoba, Winnipeg, Manitoba, Canada.
- 2002 The 11th Indonesian Mathematics Conference, Malang University, Indonesia.
- Workshop on Computer Intensive Statistics, Bandung Institute of Technology, Bandung, Indonesia, 2002. Organized jointly with R. Helmers and I.W. Mangku under the auspices of the bi-national scientific cooperation program between Indonesia and The Netherlands.
- New Results in Asymptotic Stochastics; Conference in Honour of Miklós Csörgő on the Occasion of His 70th Birthday, Carleton University, Ottawa, Ontario, Canada.
- 2003 Point Processes - Theory and Applications; Conference in Honor of David Brillinger, Banff International Research Station, Alberta, Canada.
- 2004 Distribution Theory, Order Statistics and Inference - A Conference in Honor of Barry C. Arnold on the Occasion of His 65th Birthday, University of Cantabria, Santander, Spain.
- Conference on the Economic, Mathematical and Statistical Aspects of Modelling Financial Data. Graz University of Technology, Graz, Austria.
- 2005 EPAM Symposium in Statistics and Applied Probability - Extended Programme in Applied Mathematics (EPAM) between Indonesia and The Netherlands, Bandung Institute of Technology (ITB), Bandung, Indonesia.
- Workshop on Statistical Inference in Econometrics, Department of Statistics, Faculty of Mathematics and Natural Sciences, Islamic University of Indonesia (UII), Yogyakarta, in cooperation with the Doctoral Program in Economics, Faculty of Economics, Islamic University of Indonesia (UII), Yogyakarta, Indonesia.
- Workshop in Linear Analysis and Probability, Texas A&M University, College Station, Texas, United States of America.
- International Symposium on Stochastic Models in Reliability, Safety, Security and Logistics (SMRSSL'05; Dedicated to the Memory of Prof. K. Kordonsky), Shamoon College of Engineering, Beer-Sheva, Israel.
- 2006 Symposium in Honour of Roelof Helmers. Centre for Mathematics and Computer Science (CWI), Amsterdam, The Netherlands.
- Israel Statistical Association (ISA) Annual Meeting. Zichron-Ya'acov, Israel.
- Lorenz-Gini Type Asymptotic Methods in Statistics and their Applications. Laboratory for Research in Statistics and Probability, Carleton University, Ottawa, Ontario, Canada.
- International Conference on Advancing Health Equity. World Institute for Development Economics Research, United Nations University, Helsinki, Finland.
- Meeting of Palmy Statisticians. AgResearch Ltd, Grasslands Research Centre, Palmerston North, and Institute of Information Sciences and Technology, Massey University, Palmerston North, New Zealand.
- 2007 Israel Statistical Association (ISA) Annual Meeting. Shefayim, Israel.
- Conference on Statistical Models for Financial Data (SMFD II). Graz University of Technology, Graz, Austria.
- Session "Risk Measures in Actuarial Science" at the Joint Statistical Meetings (JSM). Salt Lake City, Utah, United States of America.

- 2008 The 43rd Actuarial Research Conference (ARC). University of Regina, Saskatchewan, Canada.
- 2009 Midwest Finance Association (MFA) 58th Annual Meeting. Chicago, Illinois, United States of America.
- Canadian Economics Association (CEA) 43rd Annual Conference. University of Toronto, Ontario, Canada.
- The 44th Actuarial Research Conference (ARC). University of Wisconsin in Madison, Wisconsin, United States of America.
- 2010 International Symposium on Stochastic Models in Reliability Engineering, Life Science and Operations Management (SMRLO'10), Shamoon College of Engineering (SCE), Beer-Sheva, Israel.
- The 61st Annual Conference of the New Zealand Statistical Association held in conjunction with the Statistical Methodologies Symposium celebrating the work of Professor Chin-Diew Lai. Massey University, Palmerston North, New Zealand.
- Symposium/Conference on Hydrology, Hydraulics and Water Resources in an Uncertain Environment (Water 2010), 10th International Symposium on Stochastic Hydraulics (ISSH-2010) and 5th International Conference on Water Resources and Environment Research (ICWRER-2010), Quebec City, Quebec, Canada.
- 2011 Canadian Economics Association (CEA) 45th Annual Conference. University of Ottawa, Ontario, Canada.

SEMINARS AND COLLOQUIA

- 1994 Centre for Mathematics and Computer Science (CWI), Amsterdam, The Netherlands.
- Laboratory for Research in Statistics and Probability, Carleton University, Ottawa, Ontario, Canada.
- 1996 Laboratory for Research in Statistics and Probability, Carleton University, Ottawa, Ontario, Canada.
- 1997 Centre for Mathematics and Computer Science (CWI), Amsterdam, The Netherlands.
- Department of Mathematics, University of Groningen, Groningen, The Netherlands.
- 1998 Department of Mathematics and Statistics, York University, Toronto, Ontario, Canada.
- Laboratory for Research in Statistics and Probability, Carleton University, Ottawa, Ontario, Canada.
- 1999 Centre for Mathematics and Computer Science (CWI), Amsterdam, The Netherlands.
- 2000 Department of Statistics, University of Winnipeg, Winnipeg, Manitoba, Canada.
- 2001 Department of Mathematical and Statistical Sciences, University of Alberta, Edmonton, Alberta, Canada.
- Paul Painlevé Laboratory, University of Science and Technology of Lille, Villeneuve d'Ascq, France.
- Department of Statistics and Actuarial Science, University of Waterloo, Waterloo, Ontario, Canada.
- Institute of Information Sciences and Technology, Massey University, Palmerston North, New Zealand.
- Centre for Mathematics and Computer Science (CWI), Amsterdam, The Netherlands.
- 2003 Department of Applied Mathematics, University of Western Ontario, London, Ontario, Canada.
- Department of Mathematics and Statistics, University of Calgary, Calgary, Alberta, Canada.
- Probability Laboratory, University of Paris VI, Paris, France.
- Paul Painlevé Laboratory, University of Science and Technology of Lille, Villeneuve d'Ascq, France.

Department of Mathematics, University of Utah, Salt Lake City, United States of America.

2004 Joint Ottawa-Carleton Colloquium, Carleton University, Ottawa, Ontario, Canada.

Centre for Mathematics and Computer Science (CWI), Amsterdam, The Netherlands.

Department of Mathematics, University of Sussex, Brighton, Sussex, United Kingdom.

2005 Department of Mathematics and Statistics, McMaster University, Hamilton, Ontario, Canada.

Department of Economics, Carleton University, Ottawa, Ontario, Canada.

Laboratory for Research in Statistics and Probability, Carleton University, Ottawa, Ontario, Canada.

Paul Painlevé Laboratory, University of Science and Technology of Lille, Villeneuve d'Ascq, France.

Department of Economics, University of Leuven, Leuven, Belgium.

CRM-ISM-GERAD Statistics Colloquium, McGill University, Montreal, Quebec, Canada.

Department of Industrial Engineering and Management, Ben-Gurion University of the Negev, Beer-Sheva, Israel.

2006 Department of Mathematical Sciences, Clemson University, Clemson, South Carolina, United States of America.

Department of Statistics, University of Haifa, Israel.

Department of Industrial Engineering and Management, Ben-Gurion University of the Negev, Beer-Sheva, Israel.

2007 College of Engineering and Science, Louisiana Tech University, Ruston, Louisiana, United States of America.

2009 Actuarial Research Group (ARG), Department of Statistical and Actuarial Sciences, University of Western Ontario, London, Ontario, Canada.

2010 School in Statistics and Mathematics Applied to Finance, University of Milan–Bicocca, Italy. (Six lectures/seminars on “*Empirical Processes in Econometrics: A Practitioner’s Viewpoint*”.)

SERVICE TO PROFESSION

EDITORSHIP AND REFEREEING

Journal of Mathematical Finance.

– Member of the Editorial Advisory Board (2011–2012).

Journal of Probability and Statistics.

– Member of the Editorial Board (2008–present).

– Lead Guest Editor of the Special Issue on “Actuarial and Financial Risks: Models, Statistical Inference, and Case Studies” (2009–2010).

Journal of Statistical Theory and Practice.

– Associate Editor (2010–present).

Metron – International Journal of Statistics.

– Associate Editor (2007–present).

Referee for numerous journals in the areas of Econometrics, Engineering, Finance, Mathematics, Physics, Probability, Statistics, Stochastic Processes.

GRANT REVIEWER

City University of New York (CUNY) Research Awards Program, U.S.A., 1999, 2001.

Natural Sciences and Engineering Research Council (NSERC), Canada, 2003–2008.

Royal Society of Edinburgh International Exchange Programme, U.K., 2008.

National Science Foundation (NSF), U.S.A., 2010.

CHAIR, ORGANIZER, DISCUSSANT, ETC.

- 2000 Organizer (jointly with L. Wang) of the 1st International Statistics Workshop, University of Manitoba, Winnipeg.
- 2001 Organizer (jointly with J. Brewster, J. Fu, and L. Wang) of the 2nd International Statistics Workshop, University of Manitoba, Winnipeg.
- 2002 Organizer of (jointly with R. Helmers and W. Mangku), and Lecturer at the Workshop on “Computer-Intensive Statistics” at the Bandung Institute of Technology, Bandung, Indonesia, under the auspices of the bi-national scientific cooperation program between Indonesia and The Netherlands.
- 2004 Chair of a session at the International Conference on “Distribution Theory, Order Statistics and Inference” in Honor of Barry C. Arnold on the Occasion of His 65th Birthday, Santander, Spain.
- 2005 Organizer and Chair of the session “Statistical Inference and Empirical Processes in Reliability” at the International Symposium on “Stochastic Models in Reliability, Safety, Security and Logistics” (SMRSSL’05; Dedicated to the Memory of Prof. K. Kordonsky), Shamoon College of Engineering, Beer-Sheva, Israel.
- Organizer of, and Lecturer at, the Workshop on “Statistical Inference in Econometrics”, Department of Statistics, Faculty of Mathematics and Natural Sciences, Islamic University of Indonesia (UII), Yogyakarta, in cooperation with the Doctoral Program in Economics, Faculty of Economics, Islamic University of Indonesia (UII), Yogyakarta. Sixteen lectures.
- 2007 Organizer of the topic-contributed session “Risk Measures in Actuarial Science” at the 2007 Joint Statistical Meetings, Salt Lake City, Utah, United States of America. Sponsored by Section on Non-parametric Statistics (American Statistical Association), and co-sponsored by Section on Risk Analysis (American Statistical Association) and Section on Business and Economics Statistics (American Statistical Association).
- 2009 Discussant at the Midwest Finance Association (MFA) 58th Annual Meeting. Chicago, Illinois, United States of America.
- Discussant at the Canadian Economics Association (CEA) 43rd Annual Conference. University of Toronto, Ontario, Canada.
- Moderator at the 44th Actuarial Research Conference (ARC). University of Wisconsin in Madison, Wisconsin, United States of America.
- 2010 Organizer and Chair (jointly with Edward Furman) of the session “Measuring Insurance Risks” at the International Symposium on Stochastic Models in Reliability Engineering, Life Science and Operations Management (SMRLO’10), Shamoon College of Engineering (SCE), Beer-Sheva, Israel.

Organizer and Chair of the Canadian Experimental and Behavioural Economics Research Group (CEBERG) session on “Expected Utility: Mathematics and Philosophy” at the Canadian Economics Association (CEA) 44th Annual Conference. Quebec City, Quebec, Canada.

Chair of several sessions at the 61st Annual Conference of the New Zealand Statistical Association held in conjunction with the Statistical Methodologies Symposium celebrating the work of Professor Chin-Diew Lai. Massey University, Palmerston North, New Zealand.

Member of the Organizing Committee, “Hydrology, Hydraulics and Water Resources in an Uncertain Environment” (Water 2010), 10th International Symposium on Stochastic Hydraulics (ISSH-2010) and 5th International Conference on Water Resources and Environment Research (ICWRER-2010), Quebec City, Quebec, Canada.

Organizer and Chair (jointly with Abdelhakim Necir) of the session “Risk measures for extreme events” at “Hydrology, Hydraulics and Water Resources in an Uncertain Environment” (Water 2010), 10th International Symposium on Stochastic Hydraulics (ISSH-2010) and 5th International Conference on Water Resources and Environment Research (ICWRER-2010), Quebec City, Quebec, Canada.

2011 Discussant of several papers at the Canadian Economics Association (CEA) 45th Annual Conference. University of Ottawa, Ontario, Canada.

Organizer (with Francesca Greselin) and Chair of the session on “New Trends in Measuring Inequality” at the Canadian Economics Association (CEA) 45th Annual Conference. University of Ottawa, Ontario, Canada.

Member of the Advisory Board of the International Conference on Applied Mathematical Sciences (ICAPMS-2011). Gujarat University, Ahmedabad, India.

2012 Member of the International Advisory Committee of the International Conference on “Advances in Interdisciplinary Statistics and Combinatorics” organized by the North Carolina Chapter of the American Statistical Association. University of North Carolina at Greensboro, Greensboro, North Carolina, U.S.A.

CONSULTANT

Statistics Laboratory, University of Western Ontario, London, Ontario, Canada. 2002–2004.

CURRENT MEMBERSHIP

American Statistical Association (ASA)

Biometrics (BIOM)

Nonparametrics (NPAR)

Risk Analysis (RISK)

Social Statistics (SOC)

Statistical Education (EDUC)

Canadian Economics Association (CEA)

Global Association of Risk Professionals (GARP)

Gnedenko e-Forum – International Group on Reliability (IGOR)

Institute of Mathematical Statistics (IMS)

Life Member

International Chinese Statistical Association (ICSA)

Permanent Member

Society for Financial Econometrics (SoFiE)

Founding Member

Society for Industrial and Applied Mathematics (SIAM)

TEACHING

POST-DOCTORAL SUPERVISION

University of Western Ontario, London, Ontario, Canada.

2008 (May – August) Dr. Nao Mimoto

- After the post-doc, Nao joined the Department of Statistics and Probability at Michigan State University, East Lansing, at the rank of Visiting Assistant Professor.

2009 (May – August) Dr. Amin Hassan Zadeh

- Joint supervision with several colleagues.
- After the post-doc, which ended in 2011, Amin joined the Department of Statistics at Tarbiat Modares University (which is exclusively graduate university), Tehran, Iran, at the rank of Assistant Professor.

PH.D. SUPERVISION

Louisiana Tech University, Ruston, Louisiana, United States of America.

2003 – 2006. Mihaela Paun

- Ph.D. thesis “*Measuring Inequality: Statistical Inference with Applications*”.
- Defended in 2006 at Louisiana Tech University, Ruston.
- Joint supervision with Raja Nassar (Louisiana Tech University).
- In 2006 Mihaela started her employment at the rank of Assistant Professor at Louisiana Tech University.

University of the Republic of Uruguay, Montevideo, Uruguay.

2010 – present. Martín Egozcue

- Ph.D. thesis “*Essays on Portfolio Diversification*” (tentative).
- Joint supervision with Jorge Ponce (University of the Republic of Uruguay).

University of Western Ontario, London, Ontario, Canada.

2004 – 2008. Nao Mimoto

- Ph.D. thesis “*Statistical Inference for Densities and Related Indices*”.
- Defended in 2008 at the University of Western Ontario.
- Joint supervision with Lajos Horváth (University of Utah, Salt Lake City).
- After a brief (May–August, 2008) post-doc with me at the University of Western Ontario, Nao joined the Department of Statistics and Probability at Michigan State University, East Lansing, at the rank of Visiting Assistant Professor.

2009 – present. Ye (Raymond) Zhang

- Ph.D. thesis “*Conditional Tail Expectation, its Variations and Applications*” (tentative).
- Joint supervision with Jiandong Ren (University of Western Ontario).

2011 – present. Danang Teguh Qoyyimi

- Ph.D. thesis “*Statistical Methods in Economics, Insurance, and Finance*” (tentative).
- Danang’s PhD study at the UWO is supported by the Directorate General of Higher Education, Ministry of National Education, Indonesia.

M.SC. SUPERVISION

Ben-Gurion University of the Negev, Beer-Sheva, Israel.

2005 – 2007. Amit Shelef

- M.Sc. thesis “*Constructing Statistical Tests for Comparing Absolute Concentration Curves*”.
- Defended in 2007 at Ben-Gurion University of the Negev, Beer-Sheva, Israel.
- Joint supervision with Edna Schechtman (Ben-Gurion University of the Negev).
- In 2007 Amit started her Ph.D. studies at Ben-Gurion University of the Negev, Beer-Sheva, Israel.

2006 – 2007. Anna Dinaburg and Elad Moshe

- 4th year final project “*Evaluating Statistical Properties of Overlapping Measures*”.
- Defended in 2007 at Ben-Gurion University of the Negev, Beer-Sheva, Israel.
- Joint supervision with Edna Schechtman (Ben-Gurion University of the Negev).
- In 2007 Anna and Elad started their employment within the Israel Defence Forces.

University of Western Ontario, London, Ontario, Canada.

2001 – 2003. Mihaela Paun

- M.Sc. thesis “*Indices of Economic Inequality and their Empirical Estimation*”.
- Defended in 2003 at the University of Western Ontario.
- In 2003 Mihaela started her Ph.D. studies at Louisiana Tech University (see above under “Ph.D. supervision”).

2002 – 2003. Radu Constantinescu

- M.Sc. project “*Empirical Estimation of Risk Measures in Actuarial Science*”.
- Defended in 2003 at the University of Western Ontario.
- Joint supervision with Bruce L. Jones (University of Western Ontario).
- In 2003 Radu started his employment as an actuary at the insurance company *Allianz Group*.

2009 Feng (Dio) Qiu

- M.Sc. project “*Weighted Premiums and CAPM*”.
- Defended in 2009 at the University of Western Ontario.
- Joint supervision with Bruce L. Jones (University of Western Ontario).

2009 Ye (Raymond) Zhang

- M.Sc. project “*Conditional Tail Expectation, its Variations and Applications*”.
- Defended in 2009 at the University of Western Ontario.
- Joint supervision with Jiandong Ren (University of Western Ontario).
- In 2009 Raymond started his Ph.D. studies at the University of Western Ontario (see above under “Ph.D. supervision”).

GRADUATE COURSES

University of Manitoba, Winnipeg, Manitoba, Canada.

ADVANCED THEORY OF PROBABILITY (5.706)
2000–2001 (B-Term)

ADVANCED STATISTICAL INFERENCE (5.708)
1999–2000 (B-Term)

SEMINAR IN STATISTICS II (5.723)
1999–2000 (B-Term)

University of Western Ontario, London, Ontario, Canada.

ADVANCED STOCHASTIC MODELLING (SS.725)
2001–2002 (B-Term).

ASYMPTOTIC METHODS IN STATISTICAL & ACTUARIAL SCIENCES (previously SS.709; currently SS.9909)

2002–2003 (B-Term) 2003–2004 (B-Term) 2004–2005 (B-Term)
2005–2006 (B-Term) 2007–2008 (A-Term) 2008–2009 (A-Term)
2010–2011 (B-Term)

DECISION THEORY IN INSURANCE AND FINANCE (AS9956)
2011–2012 (A-Term)

PROBABILITY AND STATISTICS I (AS.9857)
2010–2011 (A-Term).

RISK MEASURES AND DEPENDENCE (AS.9912)
2008–2009 (A-Term) 2009–2010 (A-Term) 2010–2011 (B-Term)

STOCHASTIC PROCESSES (SS.537)
2001–2002 (B-Term) 2002–2003 (B-Term) 2003–2004 (B-Term)
2004–2005 (B-Term) 2005–2006 (B-Term)

TOPICS IN STATISTICAL INFERENCE (previously SS.530; currently SS.9030)
2005–2006 (A-Term) 2007–2008 (B-Term) 2008–2009 (B-Term)

UNDERGRADUATE COURSES

University of Manitoba, Winnipeg, Manitoba, Canada.

INTRODUCTION TO STATISTICAL INFERENCE (5.414)
1999–2000 (A-Term) 2000–2001 (A-Term)

MATHEMATICAL PROBABILITY (5.462)
2000–2001 (B-Term)

University of Western Ontario, London, Ontario, Canada.

LOSS MODELS II (previously AS.442; currently AS.4824)
2007–2008 (B-Term) 2010–2011 (A-Term)

STOCHASTIC PROCESSES (SS.452)
2001–2002 (B-Term) 2002–2003 (B-Term) 2003–2004 (B-Term)
2004–2005 (B-Term) 2005–2006 (B-Term)

TIME SERIES ANALYSIS (SS.361)
2004–2005 (A-Term)

INTRODUCTORY COURSES*Massey University, Palmerston North, New Zealand.*

PRINCIPLES OF STATISTICS (161.100)
 July–September, 2004.

University of Manitoba, Winnipeg, Manitoba, Canada.

BASIC STATISTICAL ANALYSIS I (5.100)
 1999–2000 (A-Term) 1999–2000 (B-Term) 2000–2001 (A-Term)

BASIC STATISTICAL ANALYSIS II (5.200)
 2000–2001 (B-Term)

University of Western Ontario, London, Ontario, Canada.

METHODS OF STATISTICAL ANALYSIS (SS.222)
 2001–2002 (A-Term) 2001–2002 (B-Term) 2002–2003 (A-Term)
 2002–2003 (B-Term) 2003–2004 (A-Term) 2003–2004 (B-Term)

STATISTICAL METHODS (SS.137)
 2004–2005 (A-Term) 2005–2006 (A-Term)

STATISTICS FOR SCIENCES (SS.2122)
 2009–2010 (A-Term) 2009–2010 (B-Term)

UNIVERSITY ADMINISTRATIVE DUTIES**PH.D. THESIS EXAMINATION COMMITTEES**

- 1999 DEPARTMENT EXAMINER. Candidate: M. Orasch. Supervisor: M. Csörgő. Defence at Carleton University, Ottawa, Ontario, Canada.
- 2000 CHAIR. Candidate: M. Liang. Supervisor: N.S. Mendelsohn. Defence at the University of Manitoba, Winnipeg, Manitoba, Canada.
- 2001 EXTERNAL EXAMINER. Candidate: W.I. Mangku. Supervisor: R. Helmers. Defence at the University of Amsterdam, The Netherlands.
- 2003 DEPARTMENT EXAMINER. Candidate: H. Khan. Supervisors: M.S. Haq and S.B. Provost. Defence at the University Western Ontario, London, Ontario, Canada.
- UNIVERSITY EXAMINER. Candidate: A. Paun. Supervisor: S. Yu. Defence at the University Western Ontario, London, Ontario, Canada.
- 2005 DEPARTMENTAL EXAMINER. Candidate: D. Sanjel. Supervisors: I.B. MacNeill and S.B. Provost. Defence at the University Western Ontario, London, Ontario, Canada.
- EXTERNAL EXAMINER. Candidate: Y. Lu. Supervisor: J. Garrido. Defence at Concordia University, Montreal, Quebec, Canada.
- UNIVERSITY EXAMINER. Candidate: M. Voia. Supervisor: C. Robinson. Defence at the University Western Ontario, London, Ontario, Canada.

CHAIR. Candidate: F. Zhang. Supervisor: R.J. Puddephatt. Defence at the University Western Ontario, London, Ontario, Canada.

2006 CHAIR. Candidate: L.E. Millon. Supervisors: W. Wan and J. Hutter. Defence at the University Western Ontario, London, Ontario, Canada.

2007 CHAIR. Candidate: I.S. Young. Supervisor: M.A. Kerr. Defence at the University Western Ontario, London, Ontario, Canada.

EXTERNAL EXAMINER. Candidate: J. Cho. Supervisor: B. Levit. Defence at Queen's University, Kingston, Ontario, Canada.

CHAIR. Candidate: B. Chen. Supervisor: Y. Huang. Defence at the University Western Ontario, London, Ontario, Canada.

CHAIR. Candidate: D. Haile. Supervisor: H. Rasmussen. Defence at the University Western Ontario, London, Ontario, Canada.

CHAIR. Candidate: J. Jagadeesan. Supervisor: R. Patel. Defence at the University Western Ontario, London, Ontario, Canada.

CHAIR. Candidate: A. Shakoori. Supervisors: R.M. Corless and D. Aruliah. Defence at the University Western Ontario, London, Ontario, Canada.

CHAIR. Candidate: M. Mendelsohn. Supervisors: T.J. Overend and R.J. Petrella. Defence at the University Western Ontario, London, Ontario, Canada.

2008 UNIVERSITY EXAMINER. Candidate: C. Bennett. Supervisor: J. Knight. Defence at the University Western Ontario, London, Ontario, Canada.

2009 DEPARTMENT EXAMINER. Candidate: M. Jiang. Supervisor: S.B. Provost. Defence at the University Western Ontario, London, Ontario, Canada.

M.SC. THESIS EXAMINATION COMMITTEES

2010 CHAIR. Candidate: Y. Wang. Supervisor: H.S. Sendov. Defence at the University Western Ontario, London, Ontario, Canada.

DEPARTMENTAL COMMITTEES

Department of Statistics, University of Manitoba.

GRADUATE COMMITTEE

1999–2000 (Member)

SCHOLARSHIPS AND AWARDS COMMITTEE

1999–2000 (Member)

COURSE “BASIC STATISTICAL ANALYSIS” COMMITTEE

1999–2000 (Member)

SEMINAR COMMITTEE

1999–2000 (Chair) 2000–2001 (Chair)

RESEARCH COMMITTEE

2000–2001 (Member)

UNDERGRADUATE COMMITTEE

2000–2001 (Member)

Department of Statistical and Actuarial Sciences, University of Western Ontario.

APPOINTMENTS COMMITTEE

2003 (Member)

COLLOQUIUM COMMITTEE

2001–2002 (Chair) 2002–2003 (Member) 2003–2004 (Member)

COMPUTING COMMITTEE

2011–2012 (Member)

COURSE “METHODS OF STATISTICAL ANALYSIS” COMMITTEE

2002–2003 (Coordinator) 2003–2004 (Coordinator)

GRADUATE COMMITTEE

2004–2005 (Member) 2005–2006 (Member)

LIBRARY COMMITTEE

2011–2012 (Member)

RESEARCH COMMITTEE

2004–2005 (Member) 2005–2006 (Member) 2007–2008 (Member)
2008–2009 (Chair) 2009–2010 (Chair)

WESTERN FIELD’S SEMINAR SERIES COMMITTEE

2002–2003 (Member) 2003–2004 (Member)

FACULTY-LEVEL COMMITTEES

Faculty of Science, University of Western Ontario.

NSERC OF CANADA UNDERGRADUATE RESEARCH AWARDS COMMITTEE

2003–2004 (Department Representative).

ONTARIO GRADUATE SCHOLARSHIPS IN SCIENCE AND TECHNOLOGY RANKING COMMITTEE

2005 (Member).

Faculty of Social Science, University of Western Ontario.

FACULTY COUNCIL

2011–2012 (Faculty of Science Dean’s Appointed Representative).