TRUNCATED VERSION OF BIO: Activities from 2010-2012

PAUL DAMIEN
paul.damien@mccombs.utexas.edu

EDUCATION

Ph.D. (Mathematics)
Imperial College, University of London, England.
Advisor: Professor, Sir Adrian F.M. Smith
Thesis: *Some Contributions to Bayesian Nonparametric Inference*

EMPLOYMENT

(June 2004 –)
*B.M. Rankin, Jr., Professor of Information, Risk and Operations Management, Chair of the Graduate Studies Committee and Graduate Advisor for IROM (*Ended Fall 2009*)*
McCombs School of Business – University of Texas at Austin

(Fall 2002 – May 2004) *Associate Professor*
(Tenured; First Chicago NBD Corporation Endowment)
Ross School of Business, Michigan

(Fall 1996 – Summer 2002) *Assistant Professor*
Ross School of Business (RSB), Michigan

(Fall 1994 - Spring 1995) *Visiting Professor*
Institute of Statistics and Decision Sciences
Duke University, Durham

SERVICE

- Graduate Advisor and Chair of GSC Committee, IROM Department, McCombs School of Business (Fall 2008 –Fall 2009)

- Refereed for: *Journal of the American Statistical Association*; *Communications in Statistics; Psychometrika; Journal of Empirical Economics; Journal of Empirical Finance; Quantitative Finance; Transportation Research-B; Operations Research.*

- Board Member of the *International Journal of Services and Operations Management*

- Co-Editor with Kara Kockelman of a special issue on Bayesian Methods in Transportation Research at the *Transportation Research Board Journal*, 2009-2010
- Co-Organizer/Session Chair of/at the NBER conference in Summer 2010, Austin, TX
- Session Chair at INFORMS 2010, Austin TX. Bayesian Methods in Engineering and the Physical Sciences
- Division of Statistics and Scientific Computation Advisory Committee
- Division of Statistics and Scientific Computation Graduate Studies Committee
- Organized a conference in honor of Sir Adrian Smith in Crete, Greece, June 2011
- Secretary for the Business and Finance Section of the International Society of Bayesian Analysis, 2012-2013

PAPERS

1. A Bayesian semi-parametric model to estimate relationships between crash counts and roadway characteristics (with Tom Shively and Kara Kockelman) **Transportation Research-B, Published 2010**
2. The continuous cross-nested logit model: formulation and application for departure time choice: (with Jason Lemp and Kara Kockelman) **Transportation Research – B, Published 2010**
3. Sampling truncated distributions via rejection sampling: (with Tom Shively and Prakash Laud) **Communications in Statistics, Published 2010**
4. Direct Sampling: (with Prakash Laud, Stephen Walker, Daniel Zantedeschi) **Journal of Computational and Graphical Statistics, Published 2011**
5. Monotone nonparametric function estimation in non-Gaussian models (with Tom Shively and Stephen Walker). **Journal of Econometrics, Published**, **2011**
6. Predictive macro-finance via product partition models (with Daniel Zantedeschi and Nick Polson) **Journal of the American Statistical Association. Published, 2011**
7. A new class of Bayesian semiparametric models with applications to options pricing (with Marcin Kacperczyk, and Stephen Walker), **Quantitative Finance, Published 2012**
8. A bivariate multinomial probit model for trip scheduling: Bayesian analysis of the work tour (with Jason Lemp and Kara Kockelman) **Transportation Science, Published 2012**

9. A Bayesian nonparametric test for minimal repair (with Timothy Hanson, Elmira Popova and Li Li), **Technometrics, First Revised Version Resubmitted, 2012**
10. Modeling and forecasting of Brazilian reservoir inflows via dynamic linear models (with Luana Maragona and Elmira Popova), **Journal of Forecasting, First Revised Version Resubmitted, 2012**
11. Bayesian density estimation with applications to financial returns data: (with Maria Kalli and Stephen Walker) **Journal of Business and Economic Statistics, Third Revision Resubmitted 2012**
12. Stochastic optimization for parametric and nonparametric hazard rate processes: (with Dimitryi Belyi, Dave Morton, and Elmira Popova) **Operations Research, Under Second Revision**
13. Decision Dependent Stochastic Processes (with Thomas Kirschenmann, Tim Hanson and Elmira Popova) **European Journal of Operations Research, Submitted 2012**
14. A full Bayesian analysis of planar landmark data (with Richard Leu) **Journal of Statistical Planning and Inference, Submitted, 2012**
15. Effect of maintenance decisions on failure times in repairable systems (with Paul Zantek, Tim Hanson, and Elmira Popova) **IEEE Transactions on Quality & Reliability, Submitted 2012**
16. A spatial autoregressive multinomial probit for anticipating land use change in Austin, Texas (with Yiyi Wang and Kara Kockelman) **Transportation Research Record, Submitted 2012**

BOOKS/BOOK CHAPTERS

1. Bayesian analysis of nuclear power plants (with Elmira Popova and Dave Morton), special invited contribution to *Handbook on Bayesian Statistics*, edited by Tony O'Hagan and Mike West. **Published 2010**, Oxford University Press
2. ***Bayesian Theory and Applications***, Edited by Paul Damien, Petros Dellaportas, Nick Polson and David Stephens. This tribute to my advisor Sir Adrian Smith will be printed on **Jan 24, 2013** by *Oxford University Press*.

PRESENTATIONS

1. Division of Statistics and Scientific Computation (Summer 2010)
2. Google (Summer 2010)
3. Department of Operations Research and Industrial Engineering, UT-Austin (Fall 2010)
4. INFORMS 2010: Three papers presented by co-authors.
5. The Sixth Symposium on Statistical Challenges in E-Commerce Research, Summer, 2010

6. Bayesian semiparametric density estimation models with applications to financial asset returns (with Maria Kalli and Stephen Walker), 6th International Conference on Bayesian Inference in Stochastic Processes, IMATI, Italy, June 2009
7. Direct Sampling (with Laud, Walker, and Zantedeschi), JSM 2011
8. Generalized Direct Sampling (with Michael Braun), JSM 2011
9. Generalized Direct Sampling (with Michael Braun) ISBA 2012

GRANTS

1. Decision Dependent Stochastic Processes: Inference and Optimization, NSF, $311,473, 2009-2013.

PHD COMMITTEE CHAIR

1. Daniel Zantedeschi, McCombs (Graduated, Post-Doc at Wharton)
2. Kathy Ho, McCombs (In Progress)
3. Thomas Kirschenmann, Applied Computational & Engineering Sciences (In Progress)

MASTERS/PHD COMMITTEE MEMBER (GRADUATED YEAR BELOW)

1. Dmitryi Belyi, Operations Research and Industrial Engineering, 2010
2. Jason Lemp, Civil and Transportation Engineering, 2010
3. Richard Leu, Department of Physics, Master's Degree, 2010
4. Yiyi Wang, Civil and Transportation Engineering, In progress

TEACHING

1. BBA (Honors), BBA
2. HMBA 2010
3. Strategic Decision Making, 2010, 2011, 2012