

CURRICULUM VITA

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October 2020

PERSONAL DATA

Date and place of birth: August 26, 1959; Cleveland, Ohio.
Permanent address: 6407 Indian Canyon Drive, Austin, Texas, 78746.

EDUCATION

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| B.A. | 1981 | Mathematics (High honors, magna cum laude), Middlebury College, Middlebury, Vermont. |
| M.B.A. | 1984 | Finance and Statistics, Graduate School of Business, The University of Chicago. |
| Ph.D. | 1986 | Statistics, Graduate School of Business, The University of Chicago. |

PROFESSIONAL EXPERIENCE

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| 2003 - | Joe B. Cook Professor of Business, Department of Information, Risk, and Operations Management, The University of Texas at Austin. |
| 2002-2007 | Department Chair, Department of Information, Risk, and Operations Management (formerly MSIS Department), The University of Texas at Austin. |
| 1999 - | Professor of Statistics, Department of Information, Risk, and Operations Management, The University of Texas at Austin. |
| 1992-1999 | Associate Professor of Statistics, Department of Management Science and Information Systems, The University of Texas at Austin. |
| 1986-1992 | Assistant Professor of Statistics, Department of Management Science and Information Systems, The University of Texas at Austin. |
| 1989 | Visiting Senior Lecturer, Department of Mathematics and Statistics, The University of Auckland, Auckland, New Zealand, June-July. |

TEACHING AWARDS

Joe D. Beasley Award for Teaching Excellence, 2013.
Semi-finalist for the Friar's Centennial Teaching Award, 2014.
Nominated for the University of Texas Senate's Professor of the Year Award, 2010.
Outstanding Professor in the Executive MBA Program, 2007.
Outstanding Professor in the Executive MBA Program, 2004.
El Paso Foundation Teaching Award, 2003.
Outstanding Professor in the Texas Executive MBA Program, Dallas, 2002.
Joe D. Beasley Award for Teaching Excellence, 2001.
Outstanding Core Professor in the MBA Program, 1994.
Joe D. Beasley Award for Teaching Excellence, 1993.
Outstanding Core Professor in the MBA Program, 1992.
MBA Faculty Honor Roll, Full-Time Program, 2000, 2001, 2009, 2010, 2011, 2012.
MBA Faculty Honor Roll, Houston Program, 2012, 2016, 2019.
MBA Faculty Honor Roll, Dallas Program, 2009, 2011.

RESEARCH AWARDS

CBA Foundation Award for Research Excellence by an Assistant Professor, 1992.

DEPARTMENT SERVICE

Member, IROM Executive Committee, 2016 – .
Chief Teaching Mentor, Risk Discipline Division, 2016 – 2018.
Member, Statistics Representative Committee, 2017 – .
Member, IROM Executive Committee, 2008 – 2012.
Co-head, Risk Discipline Division, IROM Department, 2007 – 12.
Co-head, Statistics curriculum revision, 2009–2010.
Department Chair, Department of Information, Risk, and Operations Management, 2002–2007.
Graduate Advisor, Department of Information, Risk, and Operations Management, 1996–2001.
Chair, IROM Executive Committee, 2005–2007.
Chair, IROM Extended Budget Council, 2002–2005.
Member, IROM Extended Budget Council, 1999–2002.
Chair, Graduate Studies Committee, 1999–2001.
Member, Graduate Studies Committee, IROM Department, 1986 – .
Member, Graduate Studies Committee, Department of Statistics and Data Sciences, 2014 – .

COLLEGE SERVICE

Member, McCombs MBA Programs Committee, 2017 – .
Member, CBA Teaching Awards Committee, 2015, 2016, 2019.
Chair, Promotion and Tenure Committee, 2010–2011, 2011–2012.
Chair, CBA Research Awards Committee, 2010, 2011.
Member, Promotion and Tenure Committee, 2009–2010.
Member, MBA Scholarship Committee, 2009, 2010.
Member, Strategic Planning Committee, 2008–2009
Member, McCombs School Executive Committee, 2002–2007.
Member, McCombs School Operations Committee, 2002–2007.
Chair, CBA Teaching Awards Committee, 2000, 2002.
Member, Laptop Committee, 2000.
Member, MBA Core Council, College of Business Administration, 1992–1996.
Member, Honors Committee, College of Business Administration, 1990.

UNIVERSITY SERVICE

Member, Curriculum Change Committee: 2019 – .
Member, Provost's Academic Analytics Committee: 2018.
Member, Provost's Committee on Peer Teaching Evaluation, 2014–15.
Member, Faculty Development Program Committee (to award Faculty Research Assignments and Summer Research Assignments), 2009–10, 2010–11.
Member, PhD Program Committee, Division of Statistics and Scientific Computation, 2010.
Member, Director's Search Committee, Division of Statistics and Scientific Computation, 2009–10.
Member, Center for Statistical Sciences, 1986–2000.
Member, Graduate Studies Committee in Statistics, 1986 – .
Member, John W. Hultz Memorial Scholarship Committee, 1986–1989.

PROFESSIONAL AND HONORARY SOCIETIES

Phi Beta Kappa, 1981 – .
Beta Gamma Sigma, 1984 – .
American Statistical Association, 1986 – .
Econometric Society, 1989 – .
American Marketing Association, 2001 – .
INFORMS, 2001 – .
International Society for Bayesian Analysis, 2011 – .

PROFESSIONAL ACTIVITIES

Member, American Statistical Association Committee to Nominate the President and Vice-President, 2007, 2008.

Past-Chair, Business and Economics Section, American Statistical Association, 2006.

Chair, Business and Economics Section, American Statistical Association, 2005.

Chair-elect, Business and Economics Section, American Statistical Association, 2004.

Associate Editor, *American Statistician*, 1999-2002.

Secretary/Treasurer, Business and Economics Section, American Statistical Association, 1996.

President, Austin Chapter, American Statistical Association, 1990-91.

Vice President, Austin Chapter, American Statistical Association, 1989-90, 1991-92.

Referee for *American Statistician*, *Annals of the Institute of Statistical Mathematics*, *Applied Statistics*, *Atmospheric Environment*, *Bayesian Analysis*, *Biometrika*, *Biostatistics*, *Communications in Statistics*, *Computational Statistics and Data Analysis*, *Decision Support Systems*, *Econometric Reviews*, *Environmental Science and Technology*, *European Journal of Operations Research*, *Journal of the Air and Waste Management Association*, *Journal of the American Statistical Association (Applications)*, *Journal of the American Statistical Association (Theory and Methods)*, *Journal of Business and Economic Statistics*, *Journal of Computational Statistics and Data Analysis*, *Journal of Econometrics*, *Journal of Environmental Statistics*, *Journal of Marketing Research*, *Journal of Machine Learning Research*, *Journal of Nonparametric Statistics*, *Journal of Quantitative Economics*, *Journal of Risk and Insurance*, *Journal of the Royal Statistical Society, Series B*, *Journal of Statistical Computation and Simulation*, *Machine Learning*, *Management Science*, *Marketing Science*, *Neural Networks*, *Operations Research*, *Quantitative Marketing and Economics*, *Review of Economics and Statistics*, *Pakistan Journal of Statistics*, *Statistics and Probability Letters*, *Undergraduate Research Journal*.

GRANTS

Merit Based Summer Research Award, Summer, 1998 - 2020.

Faculty Research Committee grant, Summer, 1992 - 1997.

“A Statistical Analysis of Tropospheric Ozone Levels,” Texas Natural Resource Conservation Commission, Summer, 1994.

Faculty Academic Development and Research Committee grant, Summer, 1991.

Faculty Academic Development and Research Committee grant. Awarded for Summer, 1989 (used in Summer, 1990).

University Research Institute Summer Research Award, Summer, 1989.

Principal Investigator, “An Analysis of the Long-Term Trend in Ozone Levels in Texas,” Texas Air Control Board, January, 1988 - December, 1988.

Faculty Academic Development and Research Committee grant, Summer, 1988.

Summer Salary Support, The George Kozmetsky Centennial Chair, Summers, 1987, 1988.

DOCTORAL DISSERTATION

“Issues in the Analysis of Stochastic Coefficient Regression Models,” The University of Chicago, 1986.

REFEREED PUBLICATIONS

1. Shively, T.S. “An Exact Test for a Stochastic Coefficient in a Time Series Regression Model,” *Journal of Time Series Analysis*, 9, 81-88, 1988.
2. Shively, T.S. “An Analysis of Tests for Regression Coefficient Stability,” *Journal of Econometrics*, 39, 367-386, 1988.
3. Shively, T.S. “An Analysis of the Long-Term Trend in Ozone Levels at Two Houston, Texas Sites,” *Atmospheric Environment*, 24B, 293-301, 1990.
4. Shively, T.S., C.F. Ansley and R. Kohn. “Fast Evaluation of the Distribution of the Durbin-Watson and Other Invariant Test Statistics in Time Series Regression,” *Journal of the American Statistical Association*, 85, 676-685, 1990.
5. Shively, T.S. “An Analysis of the Trend in Ground-Level Ozone Using Nonhomogeneous Poisson Processes,” *Atmospheric Environment*, 25B, 387-396, 1991.
6. Ansley, C.F., R. Kohn, and T.S. Shively. “Computing P-values for the Generalized Durbin-Watson and other Test Statistics,” *Journal of Econometrics*, 54, 277-300, 1992.
7. Kohn, R., T.S. Shively and C.F. Ansley. “Computing P-values for the Generalized Durbin-Watson Statistic and Residual Autocorrelations in Regression,” *Applied Statistics*, 41, ALG 759, 1992.
8. Shively, T.S. “Testing for Autoregressive Disturbances in a Time Series Regression with Missing Values,” *Journal of Econometrics*, 57, 233-255, 1993.
9. King, M.L. and T.S. Shively. “Locally Optimal Testing When a Nuisance Parameter Is Present Only Under the Alternative,” *Review of Economics and Statistics*, 75, 1-7, 1993.
10. Shively, T.S., R. Kohn and C.F. Ansley. “Testing for Nonlinearity in a Semiparametric Regression Model,” *Journal of Econometrics*, 64, 77-96, 1994.
11. Smith, R.L. and T.S. Shively. “A Point Process Approach to Modeling Trends In Tropospheric Ozone Based On Exceedances of a High Threshold,” *Atmospheric Environment*, 29, 3489-3499, 1995.

12. Shively, T.S. and R. Kohn. "A Bayesian Approach to Model Selection in Stochastic Coefficient Regression Models and Structural Time Series Models," *Journal of Econometrics*, 76, 39-52, 1997.
13. Kalyanam, K. and T.S. Shively. "Estimating Irregular Pricing Effects: A Stochastic Spline Approach," *Journal of Marketing Research*, 35, 16-29, 1998.
14. Shively, T.S., R. Kohn and S. Wood. "Variable Selection and Function Estimation in Additive Nonparametric Regression Using a Data-Based Prior (with Discussion)," *Journal of the American Statistical Association*, 94, 777-806, 1999.
15. Shively, T.S., G.M. Allenby, and R. Kohn. "A Nonparametric Approach to Identifying Latent Relationships in Hierarchical Models," *Marketing Science*, 19, 149-162, 2000.
16. Shively, T.S. and T.W. Sager. "A Semiparametric Regression Approach to Adjusting for Meteorological Variables in Air Pollution Trends," *Environmental Science and Technology*, 33, 3873-3880, 2000.
17. Baranoff, E., T.W. Sager and T.S. Shively. "A Semiparametric Spline Model as a Managerial Tool for Potential Insolvency," *Journal of Risk and Insurance*, 67, 369-396, 2000.
18. Menezes, K. and T.S. Shively. "Estimating the Long-Term Trend in the Extreme Values of Tropospheric Ozone Using a Multivariate Approach," *Environmental Science and Technology*, 35 (12), 2554-2561, 2001.
19. Smith, M.S., P. Yau, T.S. Shively and R. Kohn, "Estimating Long-Term Trend in Tropospheric Ozone Levels," *International Statistical Review*, 70, 99-124, 2002.
20. Wood, S., R. Kohn, T.S. Shively and W. Jiang. "Model Selection in Spline Nonparametric Regression," *Journal of the Royal Statistical Society, Series B*, 64 (1), 119-139, 2002.
21. Allenby, G.M., T.S. Shively, S. Yang and M. Garratt, "A Choice Model for Packaged Goods: Dealing with Discrete Quantities and Quantity Discounts," *Marketing Science*, 23, 95-108, 2004.
22. Shively, T.S., T.W. Sager and S.G. Walker, "A Bayesian approach to nonparametric monotone function estimation," *Journal of the Royal Statistical Society, Series B*, 71 (1), 159-175, 2009.
23. Shively, T.S., K. Kockelman and P. Damien. "A Bayesian semiparametric model to estimate crash counts," *Transportation Research, Part B, Special Issue on Bayesian Methods*, 44, 699-715, 2010.

24. Laud, P., P. Damien and T. S. Shively. "Sampling truncated distributions via rejection algorithms," *Communications in Statistics - Simulation and Computation*, 39, 1111-1121, 2010.
25. Shively, T.S., S.G. Walker and P. Damien. "Nonparametric Function Estimation Subject to Monotonicity, Convexity and Other Shape Constraints," *Journal of Econometrics*, 161, 166-181, 2011.
26. McAllister, L., G. Sonnier and T.S. Shively, "The relationship between online chatter and firm value," *Marketing Letters*, 23, 1-12, 2012.
27. Scott, J., T.S. Shively and S.G. Walker. "Nonparametric Bayesian testing for monotonicity," *Biometrika*, 102, 617-630, 2015.
28. Smith, M.S and T.S. Shively. "Econometric Modeling of Regional Electricity Spot Prices in the Australian Market," *Energy Economics*, 74, 886-903, 2018.
29. Shively, T.S. and S.G. Walker. "On Bayes Factors for the Linear Model," *Biometrika*, 105, 739-744, 2018.

BOOK CHAPTERS

1. Shively, T.S. "Point Optimal Invariant Tests," *Encyclopedia of Statistical Sciences*, 1998.

TECHNICAL REPORTS

1. Shively, T.S. "Numerical Inversion of a Bivariate Characteristic Function," Technical Report #57, Center for Statistical Sciences, The University of Texas at Austin, 1987.

PAPERS SUBMITTED OR UNDER REVISION

1. Chipman, H.A., E.I. George, R.E. McCulloch and T.S. Shively. "Multi-Dimensional Nonparametric Monotone Function Estimation using BART," under revision for *Bayesian Analysis*, 2020.

WORK IN PROGRESS

1. Ulu, C. and T.S. Shively. "An Interactive Bayesian Method for Multicriteria Sorting Problems," 2020.

2. Shively, T.S. "Multi-dimensional Nonparametric Constrained Function Estimation," 2020.
3. Shively, T.S. and S.G. Walker. "Variable Selection in Linear Models," 2020.
4. Shively, T.S. and S.G. Walker. "Estimating Multi-dimensional Multi-modal Functions," 2020.

INVITED PRESENTATIONS

1. "Testing for a Stochastic Coefficient in a Time Series Regression Model," Center for Statistical Sciences, The University of Texas at Austin, February, 1987.
2. "An Analysis of Tests for Regression Coefficient Stability," TIMS/ORSA Joint National Meeting, New Orleans, Louisiana, May, 1987.
3. "An Analysis of the Long-Term Trend in Ozone Levels in Texas," Texas Statisticians' Conference, Waco, Texas, April, 1988.
4. "Fast Evaluation of the Distribution of the Durbin-Watson and Other Invariant Test Statistics in Regression," NSF/NBER Time Series Conference, Chicago, Illinois, October, 1988 (with C.F. Ansley and R. Kohn).
5. "Testing for Autocorrelation in a Time Series Regression with Missing Values," Monash University, Melbourne, Australia, May, 1989.
6. "An Analysis of the Long-Term Trend in Ozone Levels Using Extreme Value Theory," University of Waikato, Hamilton, New Zealand, July, 1989.
7. "An Analysis of the Long-Term Trend in Ozone Levels Using Extreme Value Theory," University of Auckland, Auckland, New Zealand, July, 1989.
8. "Fast Evaluation of the Distribution of the Durbin-Watson and Other Invariant Test Statistics in Regression," 1989 Australasian Meeting of the Econometric Society, Armidale, Australia, July, 1989 (with C.F. Ansley and R. Kohn).
9. "Numerical Inversion of Bivariate Characteristic Functions and its Application in Econometrics," Monash University, Melbourne, Australia, July, 1990.
10. "An Analysis of the Long-Term Trend in Ozone Levels Using Extreme Value Theory," Texas Air Control Board Roundtable Discussion, Rice University, Houston, Texas, March, 1991.

11. "Testing for Linearity in a Semiparametric Regression Model,," Australian National University, Canberra, Australia, July, 1991.
12. "Testing for Linearity in a Semiparametric Regression Model," 1991 Annual Meetings of the American Statistical Association, Atlanta, Georgia, August, 1991.
13. "Testing for Linearity in a Semiparametric Regression Model," Rice University, Houston, Texas, October, 1991.
14. "Testing for multiple stochastic coefficients in a time series regression model," Center for Statistical Sciences, The University of Texas at Austin, September, 1992.
15. "Estimating the Long-Term Trend in Ozone Levels in Houston, Texas Using Hierarchical Bayes Models," Center for Statistical Sciences, The University of Texas at Austin, September, 1993.
16. "Estimating the Long-Term Trend in Ozone Levels in Houston, Texas Using Hierarchical Bayes Models," International Conference on Hierarchical Bayes Models, Rio de Janeiro, Brazil, December, 1993.
17. "Estimating the Long-Term Trend in Ozone Levels in Houston, Texas Using Hierarchical Bayes Models," Texas Natural Resource Conservation Commission, February, 1994.
18. "Variable Selection in Nonparametric Regression," Center for Statistical Sciences, The University of Texas at Austin, September, 1994.
19. "Estimating the Long-Term Trend in Ozone Levels in Houston, Texas Using Hierarchical Bayes Models," Rice University, February, 1995.
20. "A Point Process Approach to Modeling Trends In Tropospheric Ozone Based On Exceedances of a High Threshold," Center for Statistical Sciences, The University of Texas at Austin, September, 1995.
21. "Modeling Trends In Tropospheric Ozone Based On Exceedances of a High Threshold," Conference of Texas Statisticians, Nagadoches, Texas, April, 1996.
22. "Modeling Ozone Trends After Adjusting for Meteorology", PAMS Data Analysis Workshop, Sponsored by the U.S. Environmental Protection Agency and the Texas Natural Resource Conservation Commission, Austin, Texas, April , 1997.
23. "Identifying Latent Relationships in Marketing: Nonparametric Estimation of Binary Latent Regression," Center for Statistical Sciences, The University of Texas at Austin, September, 1997.

24. "Using Gibbs Sampling in Bayesian Analysis," Statistical Methods Symposium, Sematech, Austin, Texas, March, 1998.
25. "Identifying Latent Relationships in Marketing: Nonparametric Estimation of Binary Latent Regression," Department of Econometrics and Department of Marketing, The University of Sydney, June, 1999.
26. "Identifying Latent Relationships in Marketing: Nonparametric Estimation of Binary Latent Regression," Department of Statistics, The University of New South Wales, June, 1999.
27. "A Bayesian Approach to Nonparametric Monotone Function Estimation," International Bayesian Conference on Nonparametric Methods, Rome, Italy, June, 2004.
28. "A Bayesian Approach to Nonparametric Monotone Function Estimation," Department of Statistical Science, Southern Methodist University, September, 2008.
29. "A Bayesian Approach to Nonparametric Monotone Function Estimation," INFORMS Annual Meeting, Austin, Texas, November, 2010.
30. "Issues in Constrained Nonparametric Regression," Division of Statistics and Scientific Computing Retreat, December, 2011
31. "Nonparametric Estimation of Shape-constrained Multivariate Regression Functions Using Bayesian Additive Regression Trees." 9th Bayesian Nonparametrics Conference, Amsterdam, June 2013.
32. "Forecasting in the Age of Big Data." University of Texas Supply Chain Management Consortium, November 2015.
33. "Nonparametric Estimation of Shape-constrained Multivariate Regression Functions Using Bayesian Additive Regression Trees." Conference on Computational and Financial Econometrics, London, December 2015.
34. "Estimating Quasi-convex and Multi-modal Shape-constrained Regression Functions." International Society of Bayesian Analysis Conference, Sardinia, Italy, June 2016.
35. "Discovering monotone relationships in high-dimensional data using monotone Bayesian additive regression trees." University of Miami, April 2017.
36. "Multi-dimensional nonparametric constrained function estimation." Conference on Computational and Financial Econometrics, London, December 2019.

REFEREED PAPERS AT CONFERENCES

1. "A Bayesian Approach to Nonparametric Monotone Function Estimation," North American Econometric Society Meeting, Carnegie Mellon University, June, 2008.

CONTRIBUTED PAPERS AT CONFERENCES

1. "An Analysis of the Long-Term Trend in Ozone Levels Using Extreme Value Theory," 81st Air Pollution Control Association Annual Meetings, Dallas, Texas, June, 1988.
2. "An Analysis of the Long-Term Trend in Ozone Levels Using Extreme Value Theory," Annual Meeting of the American Statistical Association, New Orleans, Louisiana, August, 1988.
3. "Testing for Autocorrelation in a Time Series Regression with Missing Values," Winter Meeting of the American Statistical Association, San Diego, California, January, 1989.
4. "Analyzing Long-Term Trends in Ozone Levels Using Doubly Stochastic Poisson Processes," Annual Meeting of the American Statistical Association, Washington, D.C., August, 1989.
5. "Estimating Long-Term Trends in Ozone Levels Using Nonhomogeneous Poisson Processes and Extreme Value Theory," Annual Meetings of the Air & Waste Management Association, Pittsburgh, Pennsylvania, June, 1990.
6. "Analyzing Long-Term Trends in Ozone Levels Using Nonhomogeneous Poisson Processes," Annual Meetings of the American Statistical Association, Anaheim, California, August, 1990.
7. "Testing for Linearity in a Semiparametric Regression Model," Australasian Econometric Society Annual Meetings, Sydney, Australia, July, 1991.
8. "Hierarchical Bayes Modeling in State-Space Models," Australasian Econometric Society Annual Meetings, Melbourne, Australia, July, 1992.
9. "Testing for multiple stochastic coefficients in a time series regression model," Annual Meetings of the American Statistical Association, Boston, Massachusetts, August, 1992.
10. "Estimating the Long-Term Trend in Ozone Levels in Houston, Texas Using Hierarchical Bayes Models," Annual Meetings of the American Statistical Association, San Francisco, California, August, 1993.

11. "Modeling Trends In Tropospheric Ozone Based On Exceedances of a High Threshold," Annual Meetings of the American Statistical Association, San Francisco, California, August, 1993.
12. "Variable Selection in Nonparametric Regression," Annual Meetings of the American Statistical Association, Toronto, Canada, August, 1994.
13. "A Point Process Approach to Modeling Trends In Tropospheric Ozone Based On Exceedances of a High Threshold," Annual Meetings of the Air & Waste Management Association, San Antonio, Texas, June, 1995.
14. "Estimating Market Demand Functions Using Nonparametric Regression Models," Annual Meetings of the American Statistical Association, Orlando, Florida, August, 1995.
15. "Identifying Latent Relationships in Marketing: Nonparametric Estimation of Binary Latent Regression," International Society of Bayesian Analysis Annual Meetings, Chicago, Illinois, August, 1996.
16. "Identifying Latent Relationships in Marketing: Nonparametric Estimation of Binary Latent Regression," Annual Meetings of the American Statistical Association, Chicago, Illinois, August, 1996.
17. "An Analysis of the Trends in Extreme Ozone Values Using Multivariate Nonparametric Binary Regression Models," Annual Meetings of the American Statistical Association, Anaheim, California, August, 1997.
18. "Variable Selection and Function Estimation in Additive Nonparametric Regression Using a Data-Based Prior," Annual Meetings of the American Statistical Association, Dallas, Texas, August, 1998.
19. "Modeling Budgetary Allotments Across Consumers Using Hierarchical Bayes Models," Annual Meetings of the American Statistical Association, Baltimore, Maryland, August, 1999.
20. "A Semiparametric Model of the Financial Condition of Life Insurance Companies," Annual Meetings of the American Statistical Association, Indianapolis, Indiana, August, 2000.
21. "A Hierarchical Bayes Diffusion Model Using Dirichlet Process Priors," Annual Meetings of the American Statistical Association, New York City, New York, August, 2002.
22. "A Bayesian Approach to Nonparametric Monotone Function Estimation," Joint Statistical Meetings, Denver, Colorado, August, 2008.

23. “Multi-dimensional nonparametric constrained function estimation,” Joint Statistical Meetings, Denver, Colorado, July, 2019.

CONFERENCES ORGANIZED

1. Member, Organizing Committee, O’Bayes Conference, Austin, Texas, December, 2017.
1. Co-chairman, NBER Seminar on Bayesian Inference in Econometrics and Statistics, Austin, Texas, April, 2010.
2. Co-chairman, Conference of Texas Statisticians, Austin, Texas, April, 1993.

SESSIONS CHAIRED AT CONFERENCES

1. “Statistics in the Formation of Public Policy,” Winter Meetings of the American Statistical Association, San Diego, California, January, 1989.
2. “Hypothesis Testing in Econometrics,” Australasian Econometric Society Meeting, Sydney, Australia, July, 1992.
3. “Estimating Economic Production Functions,” Annual Meetings of the American Statistical Association, Toronto, Canada, August, 1994.
4. “Scoring International Figure Skating Competitions,” Annual Meetings of the American Statistical Association, Orlando, Florida, August, 1995.
5. “Nonparametric Estimation in Time Series Analysis,” Annual Meetings of the American Statistical Association, Chicago, Illinois, August, 1996.
6. “Nonparametric Time Series Methods in Finance,” Annual Meetings of the American Statistical Association, Baltimore, Maryland, August, 1999.
7. “Nonparametric Methods in Finance,” Annual Meetings of the American Statistical Association, Seattle, Washington, August, 2006.
8. “Contributions in Bayesian econometrics,” Conference on Computational and Financial Econometrics, London, December 2015.
9. O’Bayes Conference, December 2017.

COURSES DEVELOPED AT THE UNIVERSITY OF TEXAS

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| BA 286T | MBA Core Course in Statistics. |
| BA 386T | MBA Core Course in Statistics. |
| STA 371G | Statistics and Modeling (second required undergraduate course in statistics) |
| STA 372.5 | Financial and Econometric Time Series Modeling |
| STA 380 | Time Series Forecasting (new MBA course in 2020) |
| STA 380.7 | Time Series Analysis (Ph.D. course offered 1986–1990). |
| STA 380.7 | Forecasting (MBA course offered 1999 – 2000). |
| STA 380.9 | Applied Linear Models. |
| STA 380.10 | Probability and Statistics. |
| STA 380.11 | Design of Experiments. |

COURSES TAUGHT AT THE UNIVERSITY OF TEXAS

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| BA 286T | 2009- | MBA Core Course in Statistics. |
| BA 386T | 1986-2008 | MBA Core Course in Statistics. |
| STA 362 | 1986-1988 | Intermediate Undergraduate Business Statistics. |
| STA 371G | 2012-2014 | Statistics and Modeling |
| STA 372.5 | 2015- | Financial and Econometric Time Series Modeling |
| STA 380 | 2020- | Time Series Forecasting (MBA) |
| STA 380.7 | 1986-1990 | Time Series Analysis (PhD). |
| STA 380.7 | 1999-2000 | Forecasting (MBA). |
| STA 380.9 | 1989-2000 | Applied Linear Models. |
| STA 380.10 | 1991-1997 | Probability and Statistics. |
| STA 380.11 | 1993-1995 | Design of Experiments. |