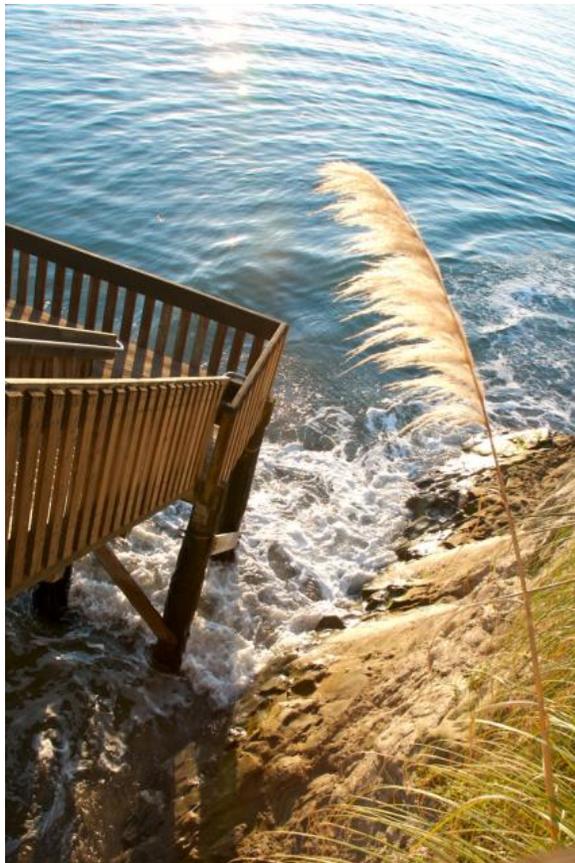


Statistics and Applied Probability

UNIVERSITY OF CALIFORNIA, SANTA BARBARA



2007-08 Annual Report

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It has been another busy year of activity and expansion.

The department recruited a new faculty member, Assistant Professor, Dr. Michael Ludkovski. After receiving his PhD from Princeton University, Dr. Ludkovski served a postdoctoral term as Assistant Professor at the University of Michigan. Dr. Ludkovski's main research interests lie at the intersection of applied probability and mathematical finance.

The department will continue to search for an Assistant Professor in applied statistics during the 2008-2009 academic year.

We also welcomed new Postdoctoral Scholars, Dr. Adam Tashman, Michael Landrigan and Oana Catu. The postdocs will work to further the activities of the Center for Research in Financial Mathematics and Statistics (CRFMS). CRFMS continues to expand its activities and has been successful attracting high-profile researchers as well as fundraising for future activities and support for graduate students.

During the past year the department sponsored several events of interest. In addition to 42 talks during our active seminar series, the department organized a six-day NSF/CBMS Regional Workshop on Convex Duality Method in Mathematical Finance. In May 2008, the department sponsored a very interesting film entitled "Wolfgang Doeblin, A Mathematician Rediscovered". The annual Sobel Seminar was presented by Dr. Michael Newton of the University of Wisconsin.

Our own Dr. Dawn Holmes was awarded the university-wide Distinguished Teaching Award for 2007-2008. In supporting Dr. Holmes' nomination, one of her students writes, "...I increasingly feel that Dr. Holmes is one of the best professors I have ever known".

The department continues to expand and promote lively activities that benefit UCSB as a campus.

Computing Facilities

The Department has upgraded wireless service to allow printing for faculty, staff and graduate students.

The compute cluster software has been upgraded to allow jobs to run more efficiently unattended using all available nodes. Memory has been added to the master compute node for better performance on larger jobs.

The Department mail server now has 3 layers of spam protection & detection.

All lab workstations have been streamlined to simplify everyday use, and to provide more efficient use of popular statistics applications. Lab workstations were also setup to be immune to viruses by installing a special operating system "snapshot" technology.

The backup server storage has been increased to allow more room for department data

developmental needs of student-athletes in order to facilitate the transition from college to the world of work.

(iii) What are the odds of some missing petitions having been in a sequence, in an important ballot initiative on view-protection?

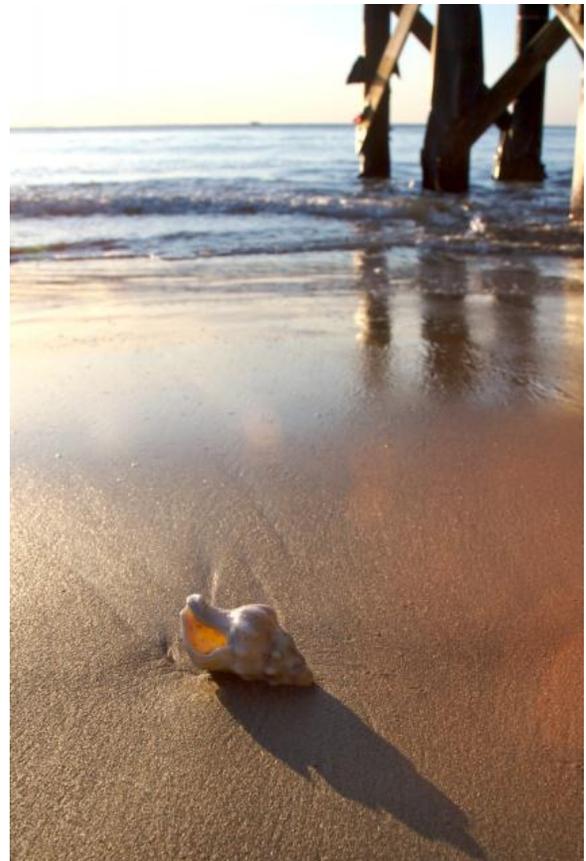
Some of the methodologies used during the last year included multiple linear regression, contingency tables, ANOVA, nonparametric hypothesis testing, bootstrapping, generalized linear models, times series, and survival analysis, using packages like R and SAS.

Statlab Report

Over the past year, the StatLab helped several faculty and graduate students from many departments, including Political Science, Education, Geography, Bren School, Spanish, College of Creative Studies, and Psychology. At times when the Lab was not very busy helping faculty and students on campus, we assisted researchers from other universities like the Florida State University and indulged in pro-bono activities like advising Ventura Citizens Organization for Responsible Development. A few typical studies we advised on:

i) Do the strategies adolescents use, like assertion, compliance, and negotiation in solving disagreements with parents differ depending on the topic/domain of discussion (concert, family, curfew, major, dating, college)?

(ii) What factors impact the Career-maturity of student-athletes in college? This study involved male and female NCAA Division I student-athletes across a variety of sports, with the aim of helping Athletic Departments design and implement programs that target the



Faculty

Guillaume Bonnet, PhD University of North Carolina, Chapel Hill 2002
Andrew V. Carter, PhD Yale University 2000
János Engländer, DSc Technion, Haifa, Israel 1997
Raisa E. Feldman, DSc Technion-Israel Institute of Technology 1987
Jean-Pierre Fouque, PhD Université de Paris VI 1979
David Hinkley, PhD London University 1969
Dawn Holmes, PhD University of Bradford 2000
John Hsu, PhD University of Wisconsin, Madison 1990
S.R. Jammalamadaka, PhD Indian Statistical Institute, Calcutta 1969
Wendy Meiring, PhD University of Washington 1995
Yuedong Wang, PhD University of Wisconsin 1994

Visiting Faculty

Helgi Tomasson
Stephane Villeneuve
Marco Frittelli

Postdocs

Martin Forde
Mack Galloway
Alok Khare
Hyekyung Min

Emeritus Faculty

Joseph Gani, Professor Emeritus; PhD Australian National University
1955; DSc, University of London 1970
Svetlozar Rachev, PhD Lomonosov University, Moscow 1979; DSc
Steklov Institute, Moscow 1986
James Robertson, PhD Indiana University 1964

Staff

Claudia Carlson, Management Services Officer
Angelica Arce, Undergraduate Program Assistant
Rickie Lazzarini, Graduate Program Assistant
Troy Small, Computer Systems Administrator
Dēnna Zamarron, Financial/Personnel Coordinator
Jane Choi, Administrative Assistant
Angela Yamagata, Student Assistant
Alexandra Molieri, Student Assistant
Melissa Quicho, Student Assistant
Qua Nguyen, Student Assistant
Tam Tran, Student Assistant
Charmaine Soco Student Assistant

Graduate Students

David Baker
Daniel Bellinger

Nathan Bennett
Matthew Bowyer
Yu-Ting Cheng
Chi-Yang Chiu
Chunkai Gao
Hamid Ghofrani
Jharna Gupta
Richard Harang
ChingChi Huang
Xiaoling Huang
Nicole Ifill
Ho-Min Jang
Yihua Jiang
Aleksandr Keyfes
Shahryar Khorsandran
Mee-Kyung Kim
Eli Kollman
Varvara Kulikova
Yu-Jung Kuo
Noureddine Laanaoui
Jeongjun Lee
Douglas Lemon
Hong Li
JingJing Li
Yaming Liu
Yuyuan Liu
Erding Luo
Qun Luo
Alicia Maravilla
Eduardo Montoya
Munpyung O
Binh Pham
Bin Ren
Hoon Rhew
Roberto Rivera
Raj Sau
Julianne Shan
Qunying Shen
Joonho Shin
Marick Sinay
Winslow Strong
Trent Thomas
David Tung
Douglas Vestal
Juan Wang
Brian Wignall
Junqing Wu
Yan Xu
Yue Yang
Xiaoyin Zhong

Degrees Awarded 2007-08

Bachelor of Arts/Science

Statistical Science, B.S.

Duque, Joseneo, Benitez (actuary)
Elkins, Trevor, A (applied statistics)
Gates, Matthew, Sumner (actuary)
Goheen, Amanda, Pearl (actuary)
Kwan, Frederick, Fernandez (actuary)
Lancaster, Sean, Stephen (applied statistics)
Lin, Andrew, Yen (actuary)
Liu, Siyi (actuary)
Mahone, Tyler, Matthew (probability & statistics)
Powell, Crispus, Ali (actuary)
Song, Xi (actuary)
Torres, Justin, Sanchez (applied statistics)
Wong, Keli, C (actuary)
Yang, Li (actuary)
Yeung, Danny (actuary)
Zha, Qiuping (actuary)

Statistical Science, B.A.

Brower, Scott, Nicholas
May, Dustin, G
Newton, Keith, Westley
Puni, Ryan, Paul

Financial Mathematics & Statistics, B.S.

Arent, Vanessa, Liza
Aspel, Lindsey, M
Avendano, Federico
Bates, Bryan, Lloyd
Boyle, Marissa, Anne
Carter, Harrison, David, J
Chainey, Graham, John
Clave, Lisa, Marie
Dirar, Yordanos,
Ferreira, Joseph, E
Green, Kyle, Brett
Gross, Eric, Fisher
Grotts, Jonathan, Folkoff
Harris, Christopher, Grant
Levine, Michael, David
Lopez, Pedro, Zamora Jr
Moore, Brittany, Joi
Ok, Seung, Hwan
Sanchez, Freddie
St.Clair, Daniel, S
Trowbridge, Gregory, James
Yeh, Shing-Jyh

Minors

Ferrel, Kevin, Scott
Guerrero, Anthony Joseph
Hwang, Albert
Irion, Alexis, Louise
Resner, Katherine, Elaine
Serpas, Hasmin, Sherwin

Rama Thogarati Prize

Awarded to

*Dustin E. May
Qiuping Zha*

The Rama Thogarati Prize is awarded annually to a senior undergraduate student for high academic achievement. The prize is in memory of Rama Thogarati, a graduate student.

Lowes Scholarship

Awarded for Support in 2007-2008

*Lindsey Aspel
Christie O'Hara*

The Robert and Barbara Lowes Scholarships in Financial Mathematics and Statistics are awarded each year to talented undergraduate students enrolled in the major. The Lowes scholarship is funded by Robert and Barbara Lowes.

Masters of Arts

Qun Luo – Summer 2007
David Baker – Fall 2007
Hamid Ghofrani – Fall 2007
Richard Harang – Fall 2007
Xiaoling Huang – Fall 2007
Yuyuan Liu – Fall 2007
Nicole Ifill – Winter 2008
Erding Luo – Winter 2008
Alicia Maravilla – Winter 2008
Joonho Shin – Winter 2008
Matthew Bowyer – Spring 2008
Jharna Gupta – Spring 2008
Varvara Kulikova – Spring 2008
JingJing Li – Spring 2008
Binh Pham – Spring 2008
Thomas Trent – Spring 2008
Xiaoyin Zhong – Spring 2008

PhD Degrees Awarded

Biliana Bagasheva – Fall 2007
“Bayesian Methods in the Investment Management Process.”

Advisors: S. Rao Jammalamadaka & Svetlozar Rachev (Co-chairs)

Current Position: Consultant in the area of financial econometrics, London, England

Naohisa Kaneda – Fall 2007
“Fitting Mixture Models from Kernel Estimators”
Advisor: S. Rao Jammalamadaka

Dezhong Wang – Fall 2007
“Pricing Tranches of a CDO and a CDS Index”
Advisors: S. Rao Jammalamadaka & Svetlozar Rachev (Co-chairs)
Current Position: Financial Analyst, Quicksilver Trading Company, Santa Barbara, CA

Douglas Vestal – Spring 2008
“Interacting Particle Systems for Pricing Credit Derivatives”
Advisor: Jean-Pierre Fouque
Current Position: Quantitative Analyst, Julius Finance, New York, NY

Grad Facts

◆ In January, Dr. Hsu and Rickie Lazerini attended the Graduate Fair at the Joint Mathematics Meetings in San Diego in efforts to attract strong applications from universities across the country.

◆ The 2008-2009 application cycle broke the previous year’s departmental record for most applications with 218 applicants, compared to 129 the year before.

◆ In March, Dr. Feldman and Rickie Lazerini hosted the 2nd Annual Statistics Department International Women’s Day Lunch.

◆ Spring 2008 – Douglas Vestal became the first student to graduate with the new PhD emphasis in Financial Mathematics and Statistics.

◆ Eduardo Montoya was awarded a Graduate Research Mentorship Program Fellowship from the Graduate Division to continue his PhD research into the next academic year.

Wald Prize

Julianne Shan

Awarded for excellence in graduate studies as selected by the faculty for the best grade on the Qualifying Exams.
Awarded in memory of Dr. Abraham Wald, eminent American Statistician.

Ruth and Joe Gani Prize

Deepali Paradkar

Awarded to a graduate student for excellence in research as selected by the faculty.

Seminars

July 30, 2007, Mathew Penrose, University of Bath, UK, A survey of Random Geometric Graphs

October 24, 2007, Dr. Giulia Barbatì, Department of Public Health and Microbiology, University of Torino, Italy, Source Separation algorithms applied to cerebral signals

October 31, 2007, David Hinkley, Statistics and Applied Probability, University of California, Santa Barbara, Bootstrap Diagnostics

November 14, 2007, Zhen-Qing Chen, Mathematics, U. of Washington, Seattle, Discrete Approximations to Reflected Brownian Motion

November 28, 2007, Dr. Phillip M. Feldman, Systems Performance, Northrop Grumman Space Technology, A Random Sample of Applied Statistics Problems from Northrop Grumman

January 7, 2008, Bo Li, University Corporation for Atmospheric Research, UCAR, Boulder, Colorado Nonparametric Assessment of Properties of Space-Time Covariance Functions and its Application in Paleoclimate Reconstruction

January 11, 2008, Cari Kaufman, Models for Models: Statistical Methods for Climate Model Output and Other Massive Datasets

January 14, 2008, Marek Rutkowski, University of South Wales, Pricing and Hedging of Convertible Bonds with Credit Risk

January 16, 2008, Peter Jagers, Chalmers University of Technology, SWEDEN, On the Path to Extinction

January 18, 2008, Kobi Abayomi, Duke University, NC, Copula Based Independent Component Analysis

January 18, 2008, Jan Vecer, Department of Statistics, Columbia University, Tradeable Measures of Risk

January 22, 2008, Mike Ludkovski, Optimal Stopping and Optimal Switching for Hidden Markov Models

January 23, 2008, Tanzy Love, Discovery of Latent Patterns with Hierarchical Bayesian Mixed-Membership Models and the Issue of Model Choice

January 25, 2008, Guilherme V. Rocha, Designing Penalty Functions for Grouped and Hierarchical Selection

February 13, 2008, Christopher Paciorek, Harvard School of Public Health, Mapping Ancient Forests: Bayesian Inference for Forest Composition Using the Fossil Pollen Proxy Record

February 20, 2008, Kiros Berhane, Keck School of Medicine, University of Southern California, Functional-based Multi-level Modeling of Multiple Longitudinal Outcomes: with applications to environmental epidemiology

February 27, 2008, Amy Braverman, Jet Propulsion Laboratory, California Institute of Technology, Massive Data Set Analysis for NASA's Atmospheric Infrared Sounder

March 5, 2008, Christopher Barr, Voronoi-type estimators for spatial intensity

April 9, 2008, Dr. Richard Sowers, Department of Mathematics at University of Illinois at Urbana-Champaign, A propagation-of-chaos type result in stochastic averaging

April 16, 2008, Dr. Suojin Wang, Department of Statistics at the Texas A&M University, A New Semiparametric Procedure for Matched Case-Control Studies with Missing Covariate Data

April 17, 2008, Steve Snapinn, Vice President, Global Biostatistics and Epidemiology, Amgen, Some Statistical Problems in the Pharmaceutical Industry

April 23, 2008, Annie Qu, Department of Statistics at the Oregon State University, Efficient aggregate unbiased estimating functions approach for correlated data with missing at random

April 30, 2008, **SOBEL LECTURE**
Dr. Michael Newton, Departments of Statistics and of Biostatistics and Medical Informatics, University of Wisconsin-Madison, Dirichlet orderings, differential expression, and gene sets

May 21, 2008, Chi-hong Tseng, University of California, Los Angeles, Non-parametric Estimation of a Survival Function with Two-stage Design Studies

CRFMS (Center for Research in Financial Mathematics and Statistics)



The CRFMS provides a new environment that brings together the academic and financial communities. The combination of the two communities will increase the diversity of research and teaching at UCSB.

Thanks to donors of CRFMS

*Skyler Technology
Santa Barbara Asset Management
Robert and Barbara Lowes*

Seminars

October 3, 2007, Stephane Villeneuve, Toulouse, France, visiting Statistics and Applied Probability, UCSB, Optimal dividend policy and growth option

October 8, 2007, Marek Rutkowski, School of Mathematics and Statistics, University of New South Wales, PDE Approach to Credit Derivatives

October 10, 2007, Helgi Tomasson, University of Iceland, visiting Statistics and Applied Probability, UCSB, Some Computational Aspects for Inference on Diffusion Processes

October 15, 2007, Bjorn Flesaker, Bloomberg, NY, Replication based pricing of default contingent claims

October 17, 2007, Hyekyung Min (Postdoc, Statistics and Applied Probability, UCSB, A Stochastic Control Model of Optimal Dividend and Capital Financing

October 29, 2007, Eric Hillebrand, Economics, LSU, Pricing an Option on Revenue from an Innovation: An Application to Movie Box Office Revenue

November 26, 2007, Martin Forde, Statistics and Applied Probability, UCSB, Small time and tail asymptotics for stochastic volatility models

December 10, 2007, Huy en Pham, Universit  Paris 7, Denis Diderot, Hedging and pricing with execution delay

January 18, 2008, Jan Vecer, Department of Statistics, Columbia University, Tradeable Measures of Risk

January 22, 2008, Mike Ludkovski, Optimal Stopping and Optimal Switching for Hidden Markov Models

January 28, 2008, Tim Siu-Tang Leung, ORFE, Princeton University, Utility-based Valuation of Employee Stock Options

February 11, 2008, Alok Khare, Statistics and Applied Probability, UCSB, Present Value Relation and the Volatility Puzzle: A Reexamination

February 19, 2008, Tom Hurd, McMaster University, Canada, The first passage problem for jump diffusions and its implications for credit risk

February 25, 2008, Archil Gulisashvili, Ohio University, Distribution densities in stochastic volatility models

March 3, 2008, Adam Tashman, Ivy Asset Management, New York, NY, Modeling Risk in Arbitrage Strategies Using Finite Mixtures

March 10, 2008, Mike Landrigan, Rimrock Capital, San Juan Capistrano, CA, Portfolio Optimization for Valuing Collateralized Mortgage Obligations

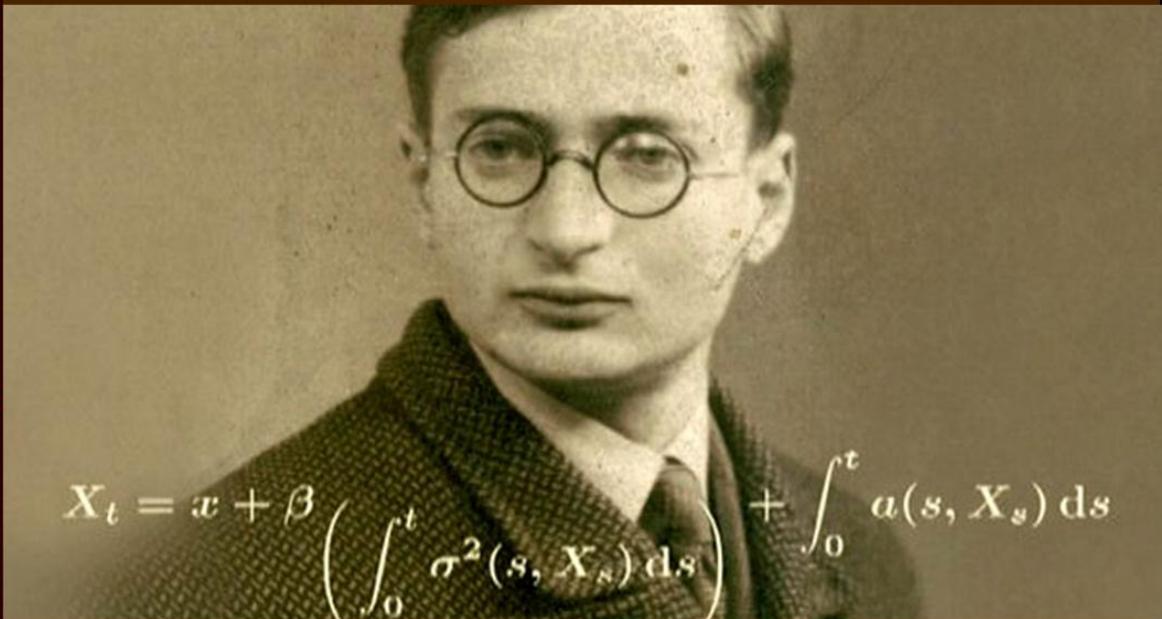
April 7, 2008, Eckhard Platen, University of Technology Sydney, Australia, The Law of the Minimal Price

April 21, 2008, Sebastian Jaimungal, University of Toronto, Hitting Time Problems with Applications to Finance and Insurance

June 9, 2008, Bernt Oksendal, Oslo, Norway, An Introduction to Malliavin Calculus for L vy Processes and Applications to Finance

A film by Agnes Handwerk and Harrie Willems

Wolfgang Doeblin a mathematician rediscovered

A black and white portrait of Wolfgang Doeblin, a young man with round glasses, wearing a suit and tie. The portrait is the background for the mathematical equation.
$$X_t = x + \beta \left(\int_0^t \sigma^2(s, X_s) ds \right) + \int_0^t a(s, X_s) ds$$

It is not often that a movie is made about a mathematician.

Wolfgang Doeblin's life story, however, is anything but ordinary, and captures the imagination of anyone interested in the WWII period and in lost documents.

Wolfgang Doeblin is the son of the famous German writer, Alfred Doeblin. His family escaped from Nazi Germany to Paris where Doeblin studied mathematics under Frechet and proved to be a brilliant probabilist.

After WWII broke out in 1939, he was drafted as a simple soldier to the French army. Stationed near the French/German border, in the winter of 1939-1940, Wolfgang wrote his manuscript "On Kolmogorov's equation" and sent it as a sealed letter to the Academy of Sciences. A few months later, threatened to be captured by the German Wehrmacht, he committed suicide.

Doeblin's letter remained unopened and forgotten for 60 years. When opened, in May 2000, its contents caused a sensation among mathematicians.

The film documents scientific and human aspects of this amazing discovery and throws new light on the startling circumstances of Doeblin's death at the age of 25 (55 minutes).

In the second part of the film (27 minutes), Professor Marc Yor explains the contents of the manuscript; this part is intended for mathematicians.

Monday, May 5, 2008
3:15 PM
McCune Conference Room
HSSB 6020

NSF/CBMS Regional Conference on Convex Duality Method in Mathematical Finance

Sponsored by the US National Science Foundation

June 22-27, 2008 University of California at Santa Barbara



The conference was held on the seaside campus of the University of California at Santa Barbara. The program focused sharply on recent developments in applications of the convex duality method to problems in finance.

The basic structure of the meeting was designed to provide an opportunity for graduate students, new Ph.D.'s, young scientists, and senior researchers to learn from one another. The meeting was designed to benefit both researchers already working in this field and those who are interested in entering the field. There were no contributed talks, however, afternoons were reserved for informal discussion sessions modeled on the successful example of the Seminar on Stochastic Processes series of conferences. The informal sessions were designed to encourage interaction between young researchers and more senior ones by devoting a large part of its program time to informal discussion and problem sessions.



Principal Lecturer

Dr. Marco Frittelli is Professor of Mathematical Finance at the University of Milano, Italy, having held positions at Florence, Milano, and Urbino

Universities and visiting scholar positions in several universities in the USA and Europe. He is a member of the Editorial board of The Annals of Applied Probability and a member of the Scientific Council of the Bachelier Finance Society.

Dr. Marco Frittelli delivered 10 lectures on the topic of Convex Duality Methods in Mathematical Finance.

Invited speakers

One-hour talks were presented by the following invited speakers:

Sara Biagini (Perugia, Italy)
Alexander Schied (Cornell)
Mihai Sirbu (UT Austin)
Mike Tehranchi (Cambridge)
Mingxin Xu (UNC Charlotte)
Thaleia Zariphopoulou (UT Austin)

Organizers

Guillaume Bonnet, UCSB
Raya Feldman, UCSB
Jean-Pierre Fouque, UCSB

Sponsors

Center for Research in Financial Mathematics and Statistics (CRFMS)
Statistics and Applied Probability
Mathematical, Life and Physical Sciences, UCSB
College of Letters and Science, UCSB
National Science Foundation



Dirichlet Orderings, Differential Expression, and Gene Sets



Dr. Michael Newton

**University of Wisconsin-
Madison**

Departments of Statistics and Biostatistics
and Medical Informatics

In genomics, and possibly other domains of high-dimensional statistics, it can be useful to know the probabilities that a length- n Dirichlet distributed random vector attains each of its $n!$ possible orderings. Each ordering event is equivalent to an event regarding independent negative-binomial random variables, and this finding guides a computational approach via dynamic programming. Dirichlet ordering probabilities are central to a new clustering method for multi-group microarray data analysis, which I will discuss and demonstrate in several examples. Time permitting I will also discuss statistical elements in the related problem of gene set enrichment.

Wednesday, April 30, 2008

3:15 PM

Refreshments served at 3:00PM

Sobel Seminar Room

South Hall 5607F

The Sobel Lecture is funded by an endowment from Florence Sobel. We thank her for her generous support.

Research Interests

GUILLAUME BONNET

Research interests include: statistical analysis of high dimensional data and infinite dimensional probability models with applications in population genetics and Internet traffic.

ANDREW CARTER

Research interests include: asymptotic statistical inference, comparisons of statistical experiments, density estimation and nonparametric function estimation.

JANOS ENGLANDER

Research interests include: working on problems related to different kinds of spatial stochastic processes with a strong emphasis on their relation to linear and nonlinear partial differential equations. As far as applications concerned, my main interest lies in different models of mathematical finance.

RAISA E. FELDMAN

Research interests include: stochastic differential equations with non-Gaussian noises, time series, filtering problems.

JEAN-PIERRE FOUQUE

Research interests include Stochastic Processes, Stochastic Partial Differential Equations, Waves in Random Media, Financial Mathematics.

JOSEPH GANI

In 2007-2008, Dr Gani continued his work on stochastic processes and epidemic modelling. Professor Randall Swift of the California State Polytechnic University, Pomona, spent his sabbatical at the Australian National University, Canberra during 2007, and collaborated with Dr Gani on several projects which resulted in publications. This trans-Pacific collaboration is now carried on by FAX and E-mail.

DAVID V. HINKLEY

Research interests include: resampling methods, model selection, nonparametric curve fitting (including wavelet methods), comparisons between objective Bayes and frequentist inference.

DAWN HOLMES

Main research interest is Bayesian Networks. Recent work in this area includes estimating priors using the maximum entropy formalism, quantum computing and maximum entropy in Gaussian networks. Other interests include: How humans process causal knowledge, foundations of Bayesianism, Brouwer's programme and intuitionistic Markov chains. Issues in statistical education.

JOHN HSU

Dr. Hsu continues to work on Bayesian estimation of covariance matrices. The Bayesian estimation for the linear mixed effects models, with a very flexible prior structure, has been fully developed. He is also working on a project of Bayesian methods in estimating ordered mortality rates. The project is interesting, however, the computation is challenging due to the constraints of the parameters.

S. RAO JAMMALAMADAKA

Dr. Jammalamadaka continues to be interested on topics related to directional data, spacings and nonparametric goodness-of-fit. As part of the ITR project on biomolecular images, techniques of clustering and pattern recognition for high-dimensional data were investigated.

WENDY MEIRING

Research interests include: spatial/temporal data analysis, geophysical model evaluation, and functional data analysis in the environmental sciences.

YUEDONG WANG

Research interests include: smoothing spline, smoothing spline ANOVA, generalized linear model, mixed-effects models, model selection, survival data, longitudinal data, spatial-temporal data, computational statistics, statistical software, microarray data analysis and biostatistical modeling (circadian rhythm, hormone pulses).

**UCSB
Academic Senate
Distinguished
Teaching Award
2007-2008**



Dawn E. Holmes
Department of Statistics and Applied Probability

Professor Dawn Holmes has been a member of the Department of Statistics and Applied Probability since 2003. She has designed and taught freshman seminars and lower-division classes with large enrollments to upper-division classes as well as graduate courses.

One letter of support states that "in the relatively short time period of four and a half years [at UCSB] ... Dawn changed the way we teach Statistics." Professor Holmes has restructured the lower-division introductory statistics course "in such a way that the students actually enjoy the class rather than feel intimidated by math formulas and statistical ideas".

She is described by one supporter as a "rare gem". Says one of her former students, "Even today, I often find myself thankful of the fact that I studied under a teacher that had broadened my horizon in ways that I could not have comprehended years ago." Another of her students writes, "Dr. Holmes' courses are among the most exciting ones I have taken at UCSB and I increasingly feel that Dr. Holmes is one of the best professors I have ever known."



Committees and Service

Department Chair

Raya Feldman

Academic Advising Committees

Undergraduate Programs

David Hinkley, Director of Undergraduate Studies

Dawn Holmes, Undergraduate Advisor

Graduate Programs

Drew Carter, Graduate Advisor

John Hsu, Recruiting and Admissions

Seminars

Department: Raya Feldman, Yuedong Wang

CRFMS: Jean-Pierre Fouque

Faculty Computer Liaison

Guillaume Bonnet

Concurrent Enrollment Liaison

Dawn Holmes

TA Training

Dawn Holmes, Coordinator

Nate Bennett, Lead TA

PSTAT 5A/5E Coordinator

Dawn Holmes

Qualifying Exam Committees

Applied Statistics

Yuedong Wang, Chair

John Hsu

Wendy Meiring

Theoretical Statistics

David Hinkley, Chair

Drew Carter

S.Rao Jammalamadaka

Probability

Raya Feldman, Chair

Janos Englander

Guillaume Bonnet

Search Committee

Open Level:

Jean-Pierre Fouque (Chair and Affirmative Action)

Guillaume Bonnet

Raya Feldman

David Hinkley

Applied Statistics:

Wendy Meiring (Chair and Affirmative Action)

John Hsu

David Hinkley

Raya Feldman

Statistical Laboratory

S.R. Jammalamadaka, Director

Student Representative

Nate Bennett

Gani Dissertation Prize Committee

John Hsu, Chair

Drew Carter

Jean-Pierre Fouque

Lowes Scholarship

Dawn Holmes, Administrator

Library Representative

Janos Englander

University Committees

College of Letters and Science Executive Committee, (Secretary)

David Hinkley

Faculty Legislature Representative

Janos Englander

UCSB University Fellowship Committee

John Hsu

Member, Committee on Academic Personnel

S.Rao Jammalamadaka

Dean's Panels

Dawn Holmes, Faculty Panelist

Mathematical Association of America

Dawn Holmes, Department Liaison

Contact Information

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Faculty Recruitment: Claudia Carlson
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