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Texas A&M University
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EDUCATION

Degree	Date	Institution	Area
Ph.D.	1980	Michigan State University	Statistics
M.S.	1977	Michigan State University	Statistics
Certificate	1976	Control Data Institute	Computer
B.S.	1973	College of Statistics, Tehran	Statistics

AREAS OF SPECIALIZATION AND/OR RESEARCH INTEREST

Time Series Analysis and Prediction Theory,
Multivariate Statistics and Longitudinal Data Analysis,
High-Dimensional Data Analysis,
Financial Data and Stochastic Volatility Models.

PROFESSIONAL EXPERIENCE

Rank	Institution	Date
Professor	Texas A&M University	2008-
Presidential Res. Prof.	Northern Illinois University	2008-2009
Professor	Northern Illinois University	1989-2008
Professor (visiting)	University of Chicago	2001-2002
Director	Division of Statistics, NIU	1994-2001
Associate Professor	Northern Illinois University	1985-1989
Associate Professor (visiting)	University of California, Davis	1987-1988
Assistant Professor	Northern Illinois University	1981-1985
Assistant Professor (visiting)	University of N. Carolina, Chapel Hill	1984-1985
Graduate Assistant	Michigan State University	1976-1981

MEMBERSHIP IN PROFESSIONAL ORGANIZATIONS

Elected member of the International Statistical Institute (ISI)
Fellow of the American Statistical Association
American Mathematical Society

GRANTS AND AWARDS

- Melbourne Business School, University of Melbourne, Australia, (May-June, 2009).
- Australian School of Business, University of New South Wales, Australia, (July, 2009).
- Visiting Scholar, Department of Mathematics, Hokkaido University, Japan (July-August 2005 and March, 2007)
- Visiting Scholar, Department of Mathematics and Statistics, Kuwait University, Kuwait (May, 2004).

- Funded Proposals

National Science Foundation, \$195,000, "Generalized Linear Models for Large Correlation Matrices via Partial Correlations", 2009-2011.

National Science Foundation, \$60,000, "Model-Based Classification of Longitudinal and Functional Data", 2005-2007.

National Science Foundation, \$82,000, "Simultaneous Modelling of Several Large Covariance Matrices", 2003-2005.

Northern Illinois University, Graduate School Grant, 2001.

NSF-SCREMS (Scientific Computing Research Environments in Mathematical Sciences (1997-98) \$75,000.

National Security Agency (1996-1998), \$42,000, "Topics on Non-Gaussian and Nonlinear Time Series."

Air force Office of Scientific Research (1988-1991), \$37,000, "Analysis of Non-Gaussian, Nonlinear Time Series with Long Memory."

National Science Foundation (1986-1989), \$23,967, "Autoregressive Representation of Nonstationary Processes."

National Science Foundation (1983-1986), \$18,000, "Cesaro Summability of the Linear Predictor of a Stationary Time Series."

Northern Illinois University, Graduate School Grant, 1983.

Northern Illinois University, Graduate School Grant, 1986.

Visiting Researcher Grant (Center for Stochastic Processes, Dept of Statistics, Univ. of North Carolina, Chapel Hill, 1984)

Travel Support (NSF and Amer. Stat. Assoc.) to attend the Century Session of the Inter. Statistical Institute, Amsterdam, 1985

Travel Support (ONR and National Academy of Sciences) to attend the Cutting Edge Workshop on Time Series Analysis and Signal Processing, Austin and College Station, Texas, May 21 - June 3, 1986

-Some Unfunded Proposals

National Science Foundation, 2007-2010, \$130,000, “Statistical Inference and Cholesky Models for Large Covariance Matrices.”

National Science Foundation, 1994-1997, \$76,350.00 “Nonlinear Prediction and Modeling of Nongaussian Time Series.”

National Science Foundation, 1991-1994, \$85,811.00 “Constrained Prediction of Singular Stationary Processes.”

National Science Foundation, 1990-1992, \$185,024, Jointly with G. Ammar and J. Ibrahim, “Computational and Statistical Problems in Time Series with Missing Observations.”

National Science Foundation and ONR, 1986-1989, \$53,228, “Analysis of Non-gaussian, Nonlinear Time Series with Long Memory.”

Office of Naval Research, 1982-1985, \$42,022, Joint with N. Ebrahimi, “On Computing the Reliability of Stochastic Systems.”

National Science Foundation, 1982-1984, \$21,887, “On Strong Mixing of Vector-Valued Gaussian Stationary Processes.”

PUBLICATIONS

-Books and Editorial Activities:

1. *Journal of Statistical Planning and Inference*, Vol. 140, December 2010, Guest Editor (with Richard Davis), Special Issue in honor of Emmanuel Parzen’s 80th Birthday and Retirement from the Department of Statistics, Texas A&M University.
2. *Foundations of Time Series Analysis and Prediction Theory*, John Wiley, 2001.
3. *Computing Science and Statistics*, 31, 2000, the Proceedings of the 31st Symposium on the Interface, Editor (with Ken Berk).
4. *Journal of Nonparametric Statistics* (1996, Vol. 6, Numbers 2-3, pp. 91-292) on “Nonparametric and Nonlinear Time Series: Theory and Methods,” Guest-Editor.

-Articles:

1. A sampling theorem for multivariate stationary processes. *J. of Multivariate Analysis*, Vol. 13, No. 1 (1983), 177-185.
2. Exact factorization of the spectral density and its application to forecasting and time series analysis. *Comm. Statist. Theor. Math.* 12(18) (1983), 2085-2094.

3. Exact factorization of nonnegative polynomials and its applications. *Computer Science and Statistics* Proceeding of the 15th Symposium (ed. J.E. Gentle) 1983, 365-367.
4. On the mean convergence of the best linear interpolator of multivariate stationary stochastic processes, *Ann. of Probab.* 12 (1984), 609-614.
5. The Helson-Sarason-Szegö Theorem and the Abel summability of the series for the predictor, *Proc. of the Amer. Math. Soc.* 91 (1984), 306-308.
6. Taylor expansion of $\exp(\sum_{k=0}^{\infty} a_k z^k)$ and some applications, *The Amer. Math. Monthly*, Vol. 91 (1984), 303-307.
7. (with T.A. Hua) Tables of cumulative distribution functions and percentiles of the standardized stable random variables. *Comm. in Statist. Simul. and Comput.* Vol. 13 (1984), 571-601.
8. On minimality and interpolation of harmonizable stable processes. *SIAM J. on Applied Math.* 44 (1984), 1023-1030.
9. (with H. Salehi) On subordination and linear transformations of harmonizable and periodically correlated processes. Probability Theory on Vector Spaces III. Lecture Notes in Mathematics, No. 1080, (1984), 195-213.
10. A matricial extension of the Helson-Szegö Theorem and its application in multivariate prediction. *J. of Multivariate Analysis*, 16 (1985), 265-275.
11. Infinite order autoregressive representation of multivariate stationary processes. *International Statistical Institute*. Contributed papers, Book 2, (1985), 625-626.
12. On stationarity of the solution of a doubly stochastic model. *J. of Time Series Analysis*, 7 (1986), 123-132.
13. (with A.G. Miamee) Degenerate multivariate stationary processes: Basicity, past and future, and autoregressive representation. *Sankhya* 49 (Ser.A) (1987), 316-334.
14. Some properties of empirical characteristic functions viewed as harmonizable processes. *J. of Statistical Inference and Planning*, 17 (1987), 345-359.
15. Remarks on extreme eigenvalues of Toeplitz matrices. *Inter. J. of Math. Sci.*, 11 (1988), 23-26.
16. (with B.C. Arnold) Conditional characterizations of multivariate distributions. *Metrika*, 35 (1988), 99-108.
17. (with A.G. Miamee) Wold decomposition, prediction and parametrization of stationary processes with infinite variance. *Probability Theory and Related Fields*, 79 (1988), 145-164.

18. (with A.G. Miamee) Best approximation in $L^p(d\mu)$ and prediction problems of Szegö, Kolmogorov, Yaglom and Nakazi. *J. of London Math. Soc.*, 38 (1988), 133-145.
19. Infinite order autoregressive representations of multivariate stationary processes. *Probability Theory and Related Fields*, **80** (1988), 315-322.
20. Stationarity of the solution of $X_t = A_t X_{t-1} + \epsilon_t$ and analysis of nonGaussian dependent random variables. *J. of Time Series Analysis*, **9** (1988), 225-239.
21. On the convergence of finite linear predictors of stationary processes. *J. of Multivariate Analysis*, **30** (1989), 167-180.
22. Estimation and interpolation of missing values of a stationary time series. *J. of Time Series Analysis*, **10** (1989), 149-169.
23. Robust prediction of a multivariate stationary time series. *Sankhya (Ser. A)*; 52 (1990), 115-126.
24. ARMA approximations and representations of a stationary time series. *Sankhya (Ser. B)*.; 54 (1992), 235-241.
25. (with A.G. Miamee) Computation of canonical correlation and the best predictable aspect of future for time series. *J. of Time Series Analysis*, 13 (1992), 345-351.
26. Fundamental roles of the idea of regression and Wold decomposition in time series. *IMA Volumes in Mathematics and its Applications*, Springer-Verlag, Vol. 45 (1992), 287-314.
27. Alternating projections and interpolation of stationary processes. *J. of Applied Probability*, 29 (1992), 921-931.
28. Toward Statistical Implementation of Prediction Theory: The Role of Convergence of Finite Predictors. Proceeding of the workshop on Nonstationary Processes and Their Applications. A.G. Miamee (Ed), World Scientific (1992), 243-255.
29. (With R. Cheng) Baxter's Inequality and Convergence of Finite Predictors of Multivariate Stochastic Processes, *Probability Theory and Related Fields*, 95 (1993), 115-124.
30. (With R. Cheng) The mixing rate of stationary multivariate processes. *J. of Theoretical Probability*, (1993), 6, 603-617.
31. On relations between prediction error covariance of univariate and multivariate processes. *Statistics and Probability Letters*, 16 (1993) 355-359.
32. Two prediction problems and extensions of a theorem of Szegö. *Bull of Iranian Math. Soc.* 19 (1993), 1-12.

33. Canonical correlation and reduction of multiple time series. *Annals of Institute of Stat. Math.* 46 (1994) 625-631.
34. (With W. Chang, D. Weiss) An examination of the multiple time series properties of beta and its implications to multiple period portfolio risk. *Advances in Investment Analysis and Portfolio Management*, 3 (1995), 165-181.
35. (With A.G. Miamee) On prediction of nonsynchronized multivariate processes. *Bull. of Iranian Math. Soc.* (1995) 21, 33-44.
36. (With R. Mohanty) Estimation of the generalized prediction error variance of a multiple time series. *J. of the Amer. Statist. Assoc.*, 91, (1996) 294-299.
37. (With R. Cheng) Prediction with incomplete past and interpolation of missing values. *Statistics and Probability Letters* (1997) 33, 341-346.
38. (With T.C. Lin) Nonparametric and nonlinear models and data mining in time series: A case-study on the Canadian lynx data. *J. of Royal Statistical Soc. C (Applied Statistics)*, (1998) 47, 187-201.
39. (With A.G. Miamee and R. Cheng) Some extremal problems in $L^p(w)$. *Proc. of the Amer. Math. Soc.*, (1998) 126, 2333-2340.
40. (With T.C. Lin) Data mining, data perturbation and degrees of freedom of projection pursuit regression. *Computing Science and Statistics*, (1998) 29 (1), 164-168.
41. (With T.C. Lin and A. Schick) Nonparametric regression with time series errors. *J. of Time Series Analysis*, (1999) 20, 425-433.
42. Joint mean-covariance models with applications to longitudinal data, I: Unconstrained parametrization. *Biometrika*, (1999) 86, 677-690.
43. (With E. Soofi) Prediction variance and information worth of observations in time series. *J. of Time Series Analysis*, 21, (2000), 413-434.
44. Maximum likelihood estimation of generalized linear models for multivariate normal covariance matrix. *Biometrika*, (2000) 87, 425-435.
45. (With R. Cheng and A.G. Miamee) Regularity and minimality of infinite variance processes. *Journal of Theoretical Probability*, (2000) 13, 1115-1122.
46. Discussion of the paper *Parametric modelling of growth curve data: An overview*, by D. Zimmerman and V. Núñez-Antón. *Test* (2001), **10**, 1-79.
47. (with M. Daniels) Dynamic conditionally linear mixed models for longitudinal data. *Biometrics*, (2002) 58, 225-231.
48. Joint modeling of mean, dispersion and correlation: generalized Gaussian estimating equations. In: *Correlated Data Modeling*, D. Gregori, (ed.) (2002) 27-34, Franco Angeli, Milan, Italy.

49. (with M. Daniels) Dynamic models and Bayesian analysis of covariance matrices in longitudinal data. *Biometrika*, (2002) 89, 553-566.
50. Graphical diagnostics for modeling unstructured covariance matrices. *International Statistical Review*, (2002) 70, 395-417.
51. (with B. Tarami) Multivariate t autoregressions: Innovations, prediction variances and exact likelihood equations. *J. of Time Series Analysis*, (2003) 24, 739-754.
52. (with R. Cheng, A.G. Miamee) On the geometry of $L^p(\mu)$ with applications to infinite variance processes. *Australian J. of Mathematics*, (2003) 74, 35-42.
53. (with Wei B. Wu) Nonparametric estimation of large covariance matrices of longitudinal data, *Biometrika*, (2003) 90, 831-844.
54. (with J. Huang, N. Liu and L. Liu) Covariance selection and estimation via penalized normal likelihood. *Biometrika*, (2006) 93, 85-98.
55. (with M. Al-Rawwash) Gaussian estimation and joint modelling of dispersions and correlations in longitudinal data. *Computer Methods and Programs in Biomedicine*, (2006) 82, 106-113.
56. (with M. Daniels and T. Park) Simultaneous modeling of several covariance matrices with application to the general location model. *J. of Multivariate Analysis*, (2007) 98, 568-587.
57. (with A. Inoue and Y. Kasahara) A prediction problem in $L^2(w)$. *Proc. of the Amer. Math. Soc.*, (2007) 135, 1233-1239.
58. Skew-normal time series models with nonlinear heteroscedastic predictors. Special Issue of *Comm. in Statist. - Theory and Method*, (2007) 36, 1803-1819.
59. Construction of skew-normal random variables: Are they linear combination of normals and half-normals? *J. of Statistical Theory and Application*, (2007) 3, 314-328.
60. Cholesky decompositions and estimation of a multivariate normal covariance matrix: Parameter orthogonality. *Biometrika*, 2007, 94, 1006-1013.
61. Simultaneous modelling of covariance matrices: GLM, Bayesian and nonparametric perspectives. In: *Correlated Data Modelling 2004*, D. Gregori et al. (eds.), 2007, Franco Angeli, Milan, Italy.
62. Inference for Stationary Processes Using Banded Covariance Matrices, Functional Operatorial Statistics, S. Dabo-Niang and F. Ferraty (eds.), 2008, pp. 225-260, Physica-Verlag, Springer.
63. (with Y. Kasahara and A. Inoue) Duals of random vectors and processes with applications to prediction problems with missing values. *Statistics and Probability Letters*, 2009, 79, 1637-1646.

64. (with Wei B. Wu) Prediction of stationary processes using banded covariance matrices. *Statistica Sinica*, 2009, 19, 1755-1764.
65. (with M.Daniels) Modeling covariance matrices via partial correlations. *Journal Multivariate Analysis*, 2009, 100, 2352-2363.
66. Modeling covariance matrices: The GLM and regularization perspectives, Stat. Sciences, Under revision.
67. (with P. Dellaportas) The Cholesky-GARCH models with application to finance. *Statistics and Computing*, to appear.
68. (with P. Kohli) Nonparametric estimation of the innovation variance and judging the fit of ARMA models. *Economic Time Series: Modeling and Seasonality*, Under revision.
69. (with J. Huang, M. Chen and M. Maadooliat) A cautionary note on generalized linear models for covariance of unbalanced longitudinal data, Submitted.
70. (with P. Kohli and T. Garcia) Modeling correlation in incomplete longitudinal data: The case of fruit fly mortality data, *The American Statistician*, Submitted.

REVIEWS, ABSTRACTS and OTHERS

1. Review of "Regression Models in Time Series Analysis", by B. Kedem and K. Fokianos, *J. of Time Series Analysis*, 2005, 26, 784-785.
2. Review of "A Course in Time Series Analysis" by D. Peña, G. Tiao and R. Tsay, *American Statistician*, 2001, 56, p. 77.
3. Chicago - ASA's Kind of Town (with Kathleen Pecis), *AMSTAT NEWS*, 1996, No. 227, p.6.
4. Multivariate prediction theory and matricial Helson-Szego Theorem, *AMS Abstracts*, Vol. 3, No. 5, 1982, p. 349.
5. On strong mixing of vector-valued Gaussian stationary processes, *AMS Abstracts*, Vol. 3, No. 1, 1982, p. 112.
6. Helson-Sarason Theorem for Dirichlet algebras, *Abstracts AMS*, Vol. 2 (1981), p. 304.
7. On subordination of harmonizable sequences (with H. Salehi), *IMS Bull*, Vol. 10 (p. 31), January 1981.
8. A sampling theorem for q -variate stationary processes, *IMS Bull*. Vol. 10 (p. 31), January 1981.

OTHER PROFESSIONAL INFORMATION

-Member of Editorial Boards:

Electronic Journal of Statistics (2010-Present).

Statistics and Probability Letters (2008-Present).

Journal of Applied Mathematics and Stochastic Analysis (2005-2009).

Journal of the Iranian Statistical Society(2006-Present)

Jordanian Journal of Mathematics and Statistics (Advisory Board)(2007-Present).

-Member of Board of Directors of IFNA (Interface Foundation of North America, Computing Science and Statistics), 2000-2005.

-Sessions Organized and Work at National and International Meetings:

Member of the International Organizing Committee of the Workshop on Correlated Data Modeling, Torino, Italy, 2004.

Co-chair (with Ken Berk) of the 31st Symposium on the Interface: Computing Science and Statistics, June, 1999, Schaumburg, IL

Organizer of the Longitudinal Data Analysis Workshop, DeKalb, IL, Nov. 6-7, 1997.

Chair of the Local Arrangements Committee (LAC) for the joint statistical meetings in Chicago in August 1996.

Organized a Special Invited Session on "Stochastic Processes," AMS Regional Meeting, DeKalb, IL, May 1993.

Organized a Special Invited Session on "Probability and Prediction Theory," AMS Regional Meeting, South Bend, March 1991.

-Reviews:

Reviewer for the National Science Foundation

Reviewer for Mathematical Reviews

Refereed manuscripts for many statistics and mathematics journals

Reviewed books for IEEE Press, John Wiley, Springer-Verlag, Chapman Hall.

TEACHING AND STUDENT SUPERVISION

-Courses Taught at Texas A&M University:

STAT 674 Time Series Analysis II, Spring 2011
STAT 673 Analysis of Time Series I, Fall 2010
STAT 612 Theory of Linear Models, Fall 2010
STAT 689, Missing Data in Longitudinal Studies, Spring 2010
STAT 612, Theory of Linear Models, Fall 2009
STAT 674, Time Series Analysis II, Spring 2009
STAT 414, Mathematical Statistics, Fall 2008

-Some Courses Taught at Northern Illinois University:

STAT 478, Time Series and Forecasting, Fall 2007
STAT 573, Linear Models, Spring 2007
STAT 675, Data Mining and Clustering, Spring 2006
STAT 578, Financial Time Series, Spring 2005
STAT 565, Advanced Regression Analysis, Summer 2001 & 2007
STAT 591, Statistical Consulting, Spring 2001
STAT 472, Mathematical Statistics, Spring 2001
STAT 575, Multivariate Methods, Fall 2000 & Fall 2006
STAT 474, Methods of Statistics, Fall 1999
STAT 350, Probability and Statistics, Spring 1999
STAT 593, Longitudinal Data Analysis, Fall 1997
STAT 578, Advanced Time Series, Spring 1996
STAT 208, Elementary Statistics, Fall 1996

-Short Courses:

Taught a Chautauqua short course on the “Gambler’s Ruin Problem and Computational Probability” for instructors from four-year colleges, NIU, June 10-12, 1993.

A SIGMA XI lecture on “On Being Fair and the Gambler’s Ruin Problem” was given at NIU, March 1, 1995.

-Student Supervision:

1. Kathleen A. Gutowski (1985), M.S.
Thesis: Comparison of Powers for Wilcoxon and Empirical Characteristic Function Based Symmetry Tests.
2. Radha Mohanty (1992), Ph.D.
Dissertation: Estimation of Prediction Error Variance of a Multivariate Time Series.
See item #36 under my publications.

3. Tsair-Chuan Lin (1996), Ph.D.
Dissertation: Nonparametric Regression with Time Series Errors.
See items #38, 40 and 41 under my publications.
 4. Bruce R. Havel (1996), M.S.
Thesis: Simulation of Dependent Binary Data.
 5. Mohammad Al-Rawwash (2001), Ph.D.
Dissertation: Gaussian Estimation and Modeling Covariance in Longitudinal Data.
See item #55 under my publications.
 6. Julie Banks (2002), M.S.
Thesis: An Application of Multiple Imputation in Linear Regression Analysis.
 7. Xuegang Xia (2008), M.S.
Thesis: Nonlinear Time Series Models and Their Embedding Dimensions.
 8. Beibei Hu (2008), M.S.
Thesis: Random Correlation Matrices and Relative Efficiency in Generalized Estimating Equations.
- Served on M.S. and Ph.D. Committees of about 15 students in the Departments of Mathematical Sciences, Biology, Economics and the College of Education.
 - Post-doctoral Students
 1. Dr. Bahram Tarami, Shiraz University, Iran, 1999-2000.
 2. Dr. Yukio Kasahara, Tokyo University (Summer 2004); Hokkaido University (Summer 2006)
 - External Examiner
 1. Swaminathan, V. Shri (1999), Ph.D., Department of Statistics, University of Pune, India.
Thesis: On Statistical Inference for Stochastic Processes in Random Environments.
 2. Al-Saber, R. Ahmed (2006), M.S. Department of Mathematics, Statistics and Operations Research, Kuwait University, Kuwait.
Thesis: Quantifying Expert Knowledge about a Logistic Regression for Modeling Air Pollution.

3. Savvides, Alexios (2008), Ph.D., Department of Mathematics and Statistics, University of Cyprus, Cyprus.

Thesis: Comparison and Clustering of Several Spectral Densities.

-Curriculum Development, Advising and Others:

Served on the Statistics Curriculum Committee (1985-1986), which was charged to restructure and modernize the upper-division and graduate courses in statistics.

Chair of the committee to develop curriculum for statistics emphasis in Ph.D. program in mathematical sciences (1990-1991).

Undergraduate and Graduate advisor, Division of Statistics, 1990 to 1994.

Introduced S-PLUS in teaching graduate STAT courses, 1992. Now it is used routinely in our program.

Introduced GASP (Graphical Aids for Stochastic Processes; an educational software package) in teaching upper-division STAT courses, 1993.

Introduced "Against All Odds: Inside Statistics," in teaching service and upper-division STAT courses, 1993. This is a collection of educational videos developed by the Consortium for Mathematics and Its Applications (COMAP) and was first shown on PBS.

Organized two workshops on "Internship and Career Developments" for STAT majors, February 1995, 1996.

-Nominated twice for the NIU Presidential Teaching Professorship Award (96,01)

SERVICE, CONSULTING, SEMINARS & CONFERENCES

-Service on University Committees:

Provost's Steering Committee on Salary Equity (2007-2008)

CLAS Dean Search Committee (2006-2007)

Internship and Co-Op Faculty Advisory Board, 1996-2001

College of LA&S Senate, 1994-2001

University Council and Faculty Senate (1993-94), elected

College Council (1992-94), elected

The Library Advisory Committee (1990-93), appointed

Advisory Council of Division of Statistics (1992-93), elected

Personnel Committee of Division of Statistics

Personnel Committee of Department of Math Sciences, elected

Advisory Committee of Department of Math Sciences, elected

Graduate Studies Committees of Department of Math and Division of Statistics

-Statistical Consulting:

In addition to the usual consulting on campus, I have been engaged in statistical consulting for the following institutions:

DeKalb Genetics, Inc.
Monsanto
Kemper Reinsurance Company
Slp Info Ware
DePaul University, Center for Community Research
Kable News Company

-Colloquium Talks at Universities:

Michigan State University, East Lansing, 1981
University of Wisconsin, Milwaukee, 1982
University of North Carolina, Chapel Hill, 1984
University of Illinois at Chicago, 1984
University of Wisconsin, Madison, 1984
Colorado State University, Fort Collins, 1985
University of Chicago, 1987
University of California, Davis, 1987
University of Hampton, Virginia, 1989
University of Illinois, Urbana, 1992
Bloomsburg University, Pennsylvania, 1992
Sharif University of Technology, Tehran 1993
University of Illinois at Chicago, 1993
University of Kent at Canterbury, England, 1994
Purdue University, West Lafayette, 1994
Illinois State University, Normal, 1994
Shiraz University, Shiraz, 1994
Hampton University, 1995
Indiana University, Bloomington, 1995
Michigan Technological University, 1996
Marquette University, Milwaukee, 1997
Colorado State University, 1998.
University of Iowa, 1999.
University of Illinois, Chicago, 2000.
Keele University, UK, 2000.
Amir Kabir University, Iran, 2000.
Univeristy of Manchester, UK, 2001.
University of Chicago, 2002.
Bowling Green State University, OH, 2002.

University of Pennsylvania, PA, 2002.
 University of Illinois, Urbana, 2003.
 Kuwait University, Kuwait, 2004.
 University of Missouri, Columbia, 2004.
 Hokkaido University, Japan, 2005.
 Michigan State University, Nov. 2005.
 University of Illinois at Chicago, Nov. 2005.
 University of Wisconsin, Madison, 2006.
 Northwestern University, 2006.
 University of Manchester, UK, 2006.
 Northern Illinois University, 2007.
 University of Iowa (Biostatistics), 2007.
 Peking University, Beijing, China, 2007.
 Michigan State University, Jan. 2008.
 University College London, Feb. 2008.
 Texas A & M University, Feb. 2008.
 University of Cypress, Feb. 2008.
 University of Texas, San Antonio, Feb. 2009.
 University of Melbourne, Australia, May 2009.
 University of Sydney, Australia, July, 2009.
 Australian National University, July, 2009.
 University of New South Wales, July, 2009.
 Rice University, November, 2009.
 University of Munich, Germany, May 2010.

-Talks Given at National Meetings:

Invited talk at the 209th Meeting of IMS, Davis, CA, June 1989.
 Invited talk at the IMA Workshop on "New Directions in Time Series Analysis." Minneapolis, MN, July 1990.
 Invited talk at AMS-IMS-SIAM conf. on "Theory and Applications of Multivariate Time Series Analysis," July 1991, Seattle, WA.
 Invited talk at the NASA/Hampton University Workshop on "Nonstationary Processes and Their Applications.", Aug. 1-2, 1991.
 Invited talk at AMS Regional Meeting, South Bend, IN, March 1991.
 Invited talk at AMS Regional Meeting, Bethlehem, PA, April 1992.
 Invited talk at the Workshop on "Cyclostationary Signals", Yountville, CA, Aug. 16-18, 1992.
 Discussant of the session "Inference for Covariance Matrices," Joint Statistical Meetings, August, 1999, Baltimore.
 About 15 talks given at various meetings of IMS, ASA, AMS, etc.
 Joint Statistical Meetings, Atlanta, USA, August 2001.

ENAR Meeting, Alexandria, VA, March 2002.
Chicago Chapter of ASA, April 2002.
WNAR Meeting, Flagstaff, AZ, June 2006.
SAMSI Opening Workshop on High-dimensional Random Matrices, NC,
September 2006.
SAMSI Bayesian Focus Week, NC, November 2006.
Workshop on Applied Probability and Time Series (in honor of Peter Brockwell's
retirement), Fort Collins, CO, June 2007.

-Talks Given at International Meetings:

Sixth International Symposium on Multivariate Analysis, Pittsburgh, PA 1983
Century Session of the International Statistical Institute, Amsterdam, 1985
Cutting Edge Workshop on Time Series Analysis and Signal Processing,
College Station Texas, 1986
IMA Workshop on "Robustness, Diagnostics, Computing and Graphics in
Statistics." Minneapolis, MN, 1989.
IMA Workshop on "New Directions in Time Series Analysis." Minneapolis,
MN, 1990.
Twenty-fourth Annual Mathematics Conference, Shadid Beheshti Univ., Iran,
March 1993.
International Conf. on "Combinatorics, Statistics, Pattern Recognition and
Related Areas," Mysore, India, Dec. 28-30, 1998.
Workshop on Modeling Correlated Data, Trieste, Italy, Oct., 1999
AMS-IMS-SIAM 1999 Summer Conference on "Structured Matrices in Operator
Theory, Numerical Analysis, Control, Signal and Image Processing", June 27-
July 1, Boulder, CO.
Workshop on Current Developments in Time Series, Rhodes, Greece, May 2002.
Workshop on Modeling Correlated Data, Torino, Italy, January 2004.
International Conference on Distribution Theory, Santander, June 2004.
Statistics in Health Sciences, Nantes, France, 2004.
Workshop on Skew-Elliptical Distributions, CIMAT, Mexico, December 2004.
Workshop on Nonlinear and Nonparametric Time Series, Kaiserslautern,
Germany, 2005.
Interdisciplinary Mathematical & Statistical Techniques, Shanghai, China,
May 2007.
The 1st International Workshop on Functional and Operatorial Statistics, Toulouse,
France, June 2008.

-Some Meetings Attended:

Directions in Time Series, IMS Meeting, Ames, Iowa, May 1977
 Real Analysis Symposium, E. Lansing, Michigan, June 1980
 AMS and IMS Meeting, Ann Arbor, Michigan, August 1980
 Conference on Teaching of Statistics and Statistical Consulting,
 Columbus, OH, November 1980
 Conference on Harmonic Analysis, University of Chicago, March 1981
 AMS Annual Meeting, Cincinnati, OH, 1982
 A mini conference on Probability and Harmonic Analysis, Bloomington,
 IN, 1982
 AMS Meeting, Madison, Wisconsin, 1982
 AMS Meeting, College Park, Maryland, 1982
 Sixth International Symposium on Multivariate Analysis, Pittsburgh, PA, 1983
 AMS Summer Meeting, Albany, NY, 1983
 Inference for Stochastic Processes, Lexington, KY, 1984
 Inference for Semimartingale Type Processes, Johns Hopkins University,
 Maryland, 1984
 Century Session of the International Statistical Institute, Amsterdam, 1985
 Cutting Edge Workshop on Time Series and Signal Processing, Texas, 1986
 Joint Statistical Meeting of IMS and ASA, Chicago, IL 1986
 Joint Statistical Meeting of IMS and ASA, San Francisco, CA, 1987
 IMS Annual Meeting, Fort Collins, CO, 1988.
 IMS Regional Meeting No. 209, Davis, CA, June 1989.
 IMA Workshop on "Robustness, Diagnostics, Computing and Graphics in
 Statistics." Minneapolis, MN, Aug. 1989.
 IMA Workshop on "New Directions in Time Series Analysis." July 1990.
 AMS-IMS-SIAM Conf. On "Theory and Applications of Multivariate Time Series
 Analysis." July 1991, Seattle, WA.
 NASA/Hampton University Workshop on "Nonstationary Processes and Their
 Applications." Aug. 1991.
 AMS Regional Meeting, South Bend, IN, March 1991.
 AMS Regional Meeting, Bethlehem, PA, April 1992.
 Workshop on "Cyclostationary Signals.", Yountville, CA, Aug. 1992.
 24th Annual Iranian Mathematics Conference, Tehran, Iran, March 1993.
 AMS Regional Meeting, DeKalb, IL, May 1993.
 IMA Workshop on "Mathematics of Finance." Minneapolis, MN, June 1993.
 Annual Argonne Nat. Lab. Workshop on Wavelets and Image Reconstruction,
 1994.
 NSF-NBER Seminar on Time Series, at various locations, 1990-2007