Doctoral Students:

- Lynne Seymour: “Parameter Estimation and Model Selection in Image Analysis Using Gibbs-Markov Random Fields” (1993), associate professor at Univ. of Georgia
- Elisabeti Kira: “Computational Complexity of Markov Chain Monte Carlo Algorithms and Inhomogeneous Spatial Markov Point Processes” (1995), assistant professor at Univ. of São Paulo, Brazil
- Aluisio Pinheiro (supervised jointly with Brani Vidakovic): “Wavelet Representation of Certain Gaussian Random Fields with Singularities” (1997), assistant professor at Cidade Univ., Brazil
- Robert Derr: “Statistical Modeling of Microstructure with Applications to Effective Property Computation in Materials Science” (1999), statistician at SAS Institute
- Xin Ge: “Bayesian Calibration of Stochastic Volatility Models in Computational Finance” (2002), statistician and financial analyst at eBay
- Faheem Mitha: “Applications of Perfect Simulation from Continuous Distributions” (2003), postdoc at Duke Univ. (Dept. of Biostatistics and Bioinformatics)
- Beom-Seok Lee: “Sequential Monte Carlo Methods in Computational Finance” (2003), assistant professor at Univ. of Alabama
- Yichao Wu (supervised jointly with Harry Hurd): “Probability Approximations with Applications in Computational Finance and Bioinformatics” (2006), assistant professor at NC State Univ.
- Jungyeon Yoon (supervised jointly with Eric Renault): “Option Pricing with Stochastic Volatility Models” (2008), financial analyst at Deutsche Bank
- Miao Xie: Ph.D. student at UNC-Chapel Hill
- Fangfang Wang (primary advisor: Eric Ghysels): Ph.D. student at UNC-Chapel Hill
- Baowei Xu: Ph.D. student at UNC-Chapel Hill
- Feng Liu: Ph.D. student at UNC-Chapel Hill
- Jun Ge: Ph.D. student at UNC-Chapel Hill
- Zhitao Zhang: Ph.D. student at UNC-Chapel Hill

Master’s Students:

- Hongbin Gu: “A Unified View on Speeded Categorization” (2001), assistant professor at UNC School of Medicine (Department of Psychiatry)
- Kuan-Hui Lee: “Empirical Evaluation and Comparison of Certain VaR Estimation Methods” (2001), assistant professor at Rutgers Univ. (Department of Finance)
- Fengyu Zhang: “Empirical Studies in Epidemiology” (2003), senior biostatistician at NIH
• Wai Chin: “Sample Size and Group Sequential Methods in Clinical Trials” (2003), senior biostatistician at Genzyme

• Ai-Ru Cheng: “Gaussian Approximations in MCMC Calibration of Stochastic Volatility Models” (2004), assistant professor at UC-Santa Cruz (Department of Economics)


• Xin Fu: “An Exploratory Study on Stability of Inverse Document Frequency (IDF) Term Weighting” (2006), IT analyst at Google

• Niantao Jiang: “Likelihood Ratio Tests for Dimensionality” (2006), Ph.D. student at UNC-Chapel Hill (Department of Sociology)

• Li Cai: “Full-information Item Factor Analysis by Markov Chain Monte Carlo Stochastic Approximation” (2006), assistant professor at UCLA (Department of Psychology)


• Hong Ke

• Hongyu Ru