

## *Ph.D. Dissertations Supervised*

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- **Ralph Lee**  
"Seasonal Adjustment and Temporal Aggregation," June 1981.  
Affiliation: National Center for Education Statistics, the U.S. Department of Education, Washington, D.C.
- **Daniel Stram**  
"Temporal Aggregation and Disaggregation in the ARIMA Process," April 1983.  
Affiliation: Professor of the Department of Preventive Medicine, the University of Southern California, Los Angeles, California.  
Dan is Fellow of American Statistical Association.
- **Joseph Heyse**  
"Partial Lag Autocorrelation and Partial Process Autocorrelation for Vector Time Series with Applications," March 1985.  
Affiliation: Vice President, Merck Research Labs., West Point, Pennsylvania.  
Joe is Fellow of American Statistical Association.
- **Leonard Cupingood**  
"Linear Filters and Their Applications to Seasonal Adjustment and Stock Option Pricing," November 1985.  
Affiliation: Director of LECG Corp., and Vice President of the Center for Forensic Economic Studies.
- **Juan Ramos (Co-adviser: Dr. Dayal)**  
"Statistical Procedures for Evaluating Disease Clusters and Their Epidemiologic Interpretations," 1986.  
Affiliation: Professor Emeritus of the Department of Statistics, the National University of Columbia, Bogota, Columbia.
- **Jong-Hyup Lee**  
"Outlier Analysis in Time Series," May 1989.  
Affiliation: Professor and Former Chair of the Department of Statistics, Sungshin Women's University, Seoul, Korea.
- **Wai-sum Chan**  
"Some Robust Methods for Time Series Modeling," June 1989.  
Affiliation: Professor of the Department of Finance, School of Business Administration, the Chinese University of Hong Kong, Hong Kong.  
He is Fellow of Royal Statistical Society and Fellow of Society of Actuaries.

- **Yusong Chen**  
 "M- and GM-Recursive Algorithms for AR(p) Models and Robust Identification Methods," July 18, 1994.  
 Affiliation: Sr. Director at Endo Pharmaceuticals, Malvern, Pennsylvania.
- **Erin Marie Hodgess**  
 "Temporal Disaggregation of Time Series," August 19, 1994.  
 Affiliation: Associate Professor of the Department of Computer & Mathematical Sciences, the University of Houston, Houston, Texas.
- **Paulo Teles**  
 "The Effects of Temporal Aggregation on Time Series Tests," September 4, 1998.  
 Affiliation: Professor of Statistics, School of Economics, University of Porto, Portugal.
- **Ceylan Yozgatligil**  
 "Temporal Aggregation and Related Problems in Multivariate Time Series Analysis," August 28, 2006.  
 Affiliation: Vice Chair of Statistics Department at Middle East Technical University, Ankara, Turkey.
- **Lingyu Zheng**  
 "Estimation of the Linkage Matrix in O-GARCH Model and GO-GARCH Model" August 13, 2010.  
 Affiliation: Lingyu is presently Vice President of Merrill Lynch, Bank of America.
- **Andrew Gehman**  
 "The Effects of Spatial Aggregation on Spatial Time Series Modeling and Forecasting," December 8, 2015.  
 Affiliation: Principal Statistician, GlaxoSmithKline, Collegeville, PA.
- **Bu Hyoung Lee**  
 "The Use of Temporally Aggregated Data on Detecting a Structural Change of a Time Series Process," March 17, 2016.  
 Affiliation: Assistant Professor, Department of Mathematics and Statistics, Loyola University Maryland, Baltimore, Maryland.
- **Zeda Li**  
 "New Methods on Nonstationary and high Dimensional Multivariate Time Series Analysis" March 30, 2018.  
 Affiliation: Assistant Professor, Baruch College, City University of New York.
- **Hang Chu Kim**

**"Time Series Block Bootstrap Application and Effect of Aggregation and Systematic sampling" April 9, 2018.**

**Affiliation: Managing Director of Investment at Daishin Securities in Seoul Korea.**

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