

## NSF BIOGRAPHICAL SKETCH

NAME: Hickernell, Fred J.

NSF ID: 000421071@nsf.gov

ORCID: 0000-0001-6677-1324

POSITION TITLE & INSTITUTION: Vice Provost for Research, Illinois Institute of Technology

### (a) PROFESSIONAL PREPARATION

| INSTITUTION                           | LOCATION      | MAJOR / AREA OF STUDY   | DEGREE (if applicable) | YEAR YYYY |
|---------------------------------------|---------------|-------------------------|------------------------|-----------|
| Pomona College                        | Claremont, CA | Mathematics and Physics | BA                     | 1977      |
| Massachusetts Institute of Technology | Cambridge, MA | Mathematics             | PHD                    | 1981      |

### (b) APPOINTMENTS

|                |                                                                                                    |
|----------------|----------------------------------------------------------------------------------------------------|
| 2018 - present | Vice Provost for Research, Illinois Institute of Technology, Chicago, IL                           |
| 2005 - 2020    | Professor, Illinois Institute of Technology, Department of Applied Mathematics, Chicago, IL        |
| 2005 - 2017    | Department Chair, Illinois Institute of Technology, Department of Applied Mathematics, Chicago, IL |
| 1999 - 2005    | Professor, Hong Kong Baptist University, Department of Mathematics, Kowloon                        |
| 1995 - 1999    | Associate Professor, Hong Kong Baptist University, Department of Mathematics, Kowloon              |
| 1989 - 2002    | Department Head, Hong Kong Baptist College/University, Department of Mathematics, Kowloon          |
| 1987 - 1995    | Senior Lecturer, Hong Kong Baptist College, Department of Mathematics, Kowloon                     |
| 1985 - 1987    | Lecturer, Hong Kong Baptist College, Kowloon                                                       |
| 1981 - 1985    | Assistant Professor, University of Southern California, Mathematics, Los Angeles, CA               |

### (c) PRODUCTS

#### Products Most Closely Related to the Proposed Project

1. Jiménez Rugama L, Hickernell F. Springer Proceedings in Mathematics & Statistics. Cham: Springer International Publishing; 2016. Chapter Chapter 20, Adaptive Multidimensional Integration Based on Rank-1 Lattices. 407-422p. Available from: [http://link.springer.com/10.1007/978-3-319-33507-0\\_20](http://link.springer.com/10.1007/978-3-319-33507-0_20) DOI: 10.1007/978-3-319-33507-0\_20
2. Hickernell F, Jiang L, Liu Y, Owen A. Springer Proceedings in Mathematics & Statistics. Berlin, Heidelberg: Springer Berlin Heidelberg; 2013. Chapter Chapter 5, Guaranteed Conservative Fixed Width Confidence Intervals via Monte Carlo Sampling. 105-128p. Available from: [http://link.springer.com/10.1007/978-3-642-41095-6\\_5](http://link.springer.com/10.1007/978-3-642-41095-6_5) DOI: 10.1007/978-3-642-41095-6\_5
3. Hickernell F. A generalized discrepancy and quadrature error bound. Mathematics of Computation of the American Mathematical Society. 1998; 67(221):299-322. Available from: <http://www.ams.org/jourcgi/jour-getitem?pii=S0025-5718-98-00894-1> DOI: 10.1090/S0025-5718-98-

00894-1

4. Choi ST, Ding Y, Hickernell FJ, Jiang L, Jiménez Rugama L, Li D, Rathinavel J, Tong X, Zhang K, Zhang Y, Zhou X. GAIL: Guaranteed Automatic Integration Library. [Internet]. Version 2.3.1. Chicago, IL: Illinois Institute of Technology; 2020 May . Available from: [http://gailgithub.github.io/GAIL\\_Dev/](http://gailgithub.github.io/GAIL_Dev/) DOI: 10.5281/zenodo.4018190
5. Choi ST, Hickernell FJ, Rathinavel J, McCourt MJ, Sorokin A. QMCPy: a quasi-Monte Carlo Python Library. Chicago, IL: Illinois Institute of Technology; 2020 August . Available from: <http://qmcssoftware.github.io/QMCSoftware/> DOI: 10.5281/zenodo.3964489

### **Other Significant Products, Whether or Not Related to the Proposed Project**

1. Hickernell F. Springer Proceedings in Mathematics & Statistics. Cham: Springer International Publishing; 2018. Chapter Chapter 1, The Trio Identity for Quasi-Monte Carlo Error. 3-27p. Available from: [http://link.springer.com/10.1007/978-3-319-91436-7\\_1](http://link.springer.com/10.1007/978-3-319-91436-7_1) DOI: 10.1007/978-3-319-91436-7\_1
2. Hickernell F. Goodness-of-fit statistics, discrepancies and robust designs. Statistics & Probability Letters. 1999; 44(1):73-78. Available from: <https://linkinghub.elsevier.com/retrieve/pii/S0167715298002934> DOI: 10.1016/S0167-7152(98)00293-4
3. Gilquin L, Jiménez Rugama L, Arnaud É, Hickernell F, Monod H, Prieur C. Iterative construction of replicated designs based on Sobol' sequences. Comptes Rendus Mathématique. 2017 January; 355(1):10-14. Available from: <https://linkinghub.elsevier.com/retrieve/pii/S1631073X16302576> DOI: 10.1016/j.crma.2016.11.013
4. Hickernell F, Müller-Gronbach T, Niu B, Ritter K. Multi-level Monte Carlo algorithms for infinite-dimensional integration on  $\mathbb{R}^N$ . Journal of Complexity. 2010 June; 26(3):229-254. Available from: <https://linkinghub.elsevier.com/retrieve/pii/S0885064X10000191> DOI: 10.1016/j.jco.2010.02.002
5. Hickernell F. Uniform designs limit aliasing. Biometrika. 2002 December 01; 89(4):893-904. Available from: <https://academic.oup.com/biomet/article-lookup/doi/10.1093/biomet/89.4.893> DOI: 10.1093/biomet/89.4.893

### **(d) SYNERGISTIC ACTIVITIES**

1. Fellow of the Institute of Mathematical Statistics (elected 2007)
2. Recipient of the 2016 Joseph F. Traub Prize for Achievement in Information-Based Complexity
3. Mentored dozens of high school, BS, MS, MPhil, and PhD students
4. Editorial board member for various academic journals
5. Steering Committee and Program Committee member for the International Conference on Monte Carlo and Quasi-Monte Carlo Methods in Scientific Computing