NSF BIOGRAPHICAL SKETCH

NAME: Hickernell, Fred J.

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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

- Jiménez Rugama L, Hickernell F. Adaptive Multidimensional Integration Based on Rank-1 Lattices. Springer Proceedings in Mathematics & Statistics [Internet] Cham: Springer International Publishing; 2016. Chapter Chapter 20407-422p. Available from: http://link.springer.com/10.1007/978-3-319-33507-0 20 DOI: 10.1007/978-3-319-33507-0 20
- Hickernell F, Jiang L, Liu Y, Owen A. Guaranteed Conservative Fixed Width Confidence Intervals via Monte Carlo Sampling. Springer Proceedings in Mathematics & Statistics [Internet] Berlin, Heidelberg: Springer Berlin Heidelberg; 2013. Chapter Chapter 5105-128p. Available from: 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. [revised 2021 May]. [Internet]. Version 2.3.1. Chicago, IL: Illinois Institute of Technology; 2020 May . Available from: http://gailgithub.github.io/GAIL Dev/ DOI: 10.5281/zenodo.4780754
- 5. Choi ST, Hickernell FJ, Rathinavel J, McCourt MJ, Sorokin A. QMCPy: a quasi-Monte Carlo Python Library. [revised 2021 February]. [Internet]. Version 1.0. Chicago, IL: Illinois Institute of Technology; 2020 August . Available from: https://qmcsoftware.github.io/QMCSoftware/DOI: 10.5281/zenodo.4747966

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

- Hickernell F. The Trio Identity for Quasi-Monte Carlo Error. Springer Proceedings in Mathematics & Statistics [Internet] Cham: Springer International Publishing; 2018. Chapter Chapter 13-27p. Available from: http://link.springer.com/10.1007/978-3-319-91436-7_1 DOI: 10.1007/978-3-319-91436-7_1
- 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 Mathematique. 2017 January; 355(1):10-14. Available from: https://linkinghub.elsevier.com/retrieve/pii/S1631073X16302576 DOI: 10.1016/j.crma.2016.11.013
- Hickernell F, Müller-Gronbach T, Niu B, Ritter K. Multi-level Monte Carlo algorithms for infinite-dimensional integration on 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