

# Taylor R. Brown

The University of Virginia  
Department of Statistics  
Halsey Hall  
P.O. Box 400135  
Charlottesville, VA 22904-4135

Email: [trb5me@virginia.edu](mailto:trb5me@virginia.edu)  
Homepage: <http://www.people.virginia.edu/~trb5me>

## Education

Ph.D. Statistics, The University of Virginia, 2018.  
M.S. Statistics, The University of Connecticut, 2013.  
B.A. Mathematics & Economics, The University of Connecticut, 2010.

## Employment

Lecturer of Statistics, University of Virginia 2018–.

## Articles and Papers

Approximating Posterior Predictive Distributions by Averaging Output From Many Particle Filters, 2020.

[arXiv:2006.15396](#) [[stat.ME](#)]

PF: A C++ Library for Fast Particle Filtering, 2020.

[arXiv:2001.10451](#) [[stat.CO](#)]

A Pseudo-Marginal Metropolis-Hastings Algorithm for Estimating Generalized Linear Models in the Presence of Missing Data, 2019.

[arXiv:1907.09090](#) [[stat.ME](#)]

A Markov-Switching Factor Stochastic Volatility Model, 2018.

[arXiv:1903.01841v1](#) [[stat.AP](#)]

Brown, Taylor. *Factor Stochastic Volatility Models for Portfolio Construction*. University of Virginia, Department of Statistics, PHD (Doctor of Philosophy), 2018, <https://doi.org/10.18130/V3ZW18R9V>

## Public Software

gradeR: helps grade R script assignment submissions!

<https://cran.r-project.org/web/packages/gradeR/index.html>

pf: a C++ library for fast particle filtering.

<https://github.com/tbrown122387/pf>

ssme: a C++ static library for the estimation of state space models.  
<https://github.com/tbrown122387/ssme>

## Teaching

### *University of Virginia*

STAT 8120: Topics in Statistics (particle filtering)  
STAT 6440: Introduction to Bayesian Methods  
STAT 5430: Statistical Computing with SAS and R  
STAT 5170: Applied Time Series  
STAT 4170: Financial Time Series and Forecasting  
STAT 3120: Introduction to Mathematical Statistics  
STAT 2120: Introduction to Statistical Analysis  
STAT 1602: Introduction to Data Science with Python

### *University of Connecticut*

STAT 1000 Introduction to Statistics

## Honors and awards

2016: Summer Fellowship U.Va. Department of Statistics  
2015: Summer Fellowship U.Va. Department of Statistics  
2014: Summer Fellowship U.Va. Department of Statistics  
2014: U.Va. Jefferson Trust Big Data Fellowship pre-proposal award  
2014: U.Va. Graduate Statistics Seminar Committee Co-Chair  
2013: UConn Ross D. MacKinnon Graduate Fellowship

## Memberships

American Statistical Association  
International Society for Bayesian Analysis  
Institute of Mathematical Statistics