

Taylor R. Brown

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

Email: 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

PF: A C++ Library for Fast Particle Filtering, 2020.
[arXiv:2001.10451](https://arxiv.org/abs/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](https://arxiv.org/abs/1907.09090) [stat.ME]

A Markov-Switching Factor Stochastic Volatility Model, 2018.
[arXiv:1903.01841v1](https://arxiv.org/abs/1903.01841v1) [stat.AP]

Brown, Taylor. *Factor Stochastic Volatility Models for Portfolio Construction*. University of Virginia, Department of Statistics, PHD (Doctor of Philosophy), 2018, 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 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