Faculty Presentation

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Term Structure Models
(join with M. Steele)

- Convexity Bias in the Pricing of Eurodollar Swaps, *Methodology and Computing in Applied Probability* (2002)

- On the Martingale Framework for Futures Prices, *Stochastic Processes and Their Applications* (2004)

- Convexity Bias in Eurodollar Futures Prices: A Dimension-Free HJM Criterion, to appear in *Methodology and Computing in Applied Probability*

Limit Theorems for Truncated and Trimmed Sums

- A Note on Functional CLT for Truncated Sums, *Statistics and Probability Letters* (2003)
- On the Functional CLT for Partial Sums of Truncated Bounded from below Random Variables, *Statistics and Probability Letters* (2004)

Sequential Analysis
(joint with J. Glaz)

- A Repeated Significance Test for Distributions with Heavy Tails, *Sequential Analysis* (2005)

- A Nonparametric Repeated Significance Test with Adaptive Target Sample Size, *Journal of Statistical Planning and Inference* (2007)

Occurrence of Patterns
(joint with J. Glaz, M. Kulldorff, and J.M. Steele)

- (with with J. Glaz, M. Kulldorff, and J.M. Steele) A Martingale Approach to Scan Statistics, *Annals of the Institute of Statistical Mathematics* (2005)
- (with M. Kulldorff) Waiting Times for Patterns and a Method Of Gambling Teams, *American Mathematical Monthly* (2006)
- (with J. Glaz, M. Kulldorff, and J.M. Steele) Gambling Teams and Waiting Times for Patterns in Two-state Markov Chains, *Journal of Applied Probability* (2006)
- A Note on Occurrence of Gapped Patterns in I.I.D. Sequences, *Discrete Applied Mathematics*(2008)
- On Occurrence of Subpattern and Method of Gambling Teams, *Annals of the Institute of Statistical Mathematics*(2008)
- On Occurrence of Patterns in Markov Chains: Method of Gambling Teams, to appear in *Statistics and Probability Letters*