

Curriculum Vita  
**ASHIS K GANGOPADHYAY**

**Address** Department of Mathematics and Statistics  
Boston University  
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**Current Position** Associate Professor of Mathematics and Statistics (tenured)  
Associate Chairman  
Department of Mathematics and Statistics  
Boston University

**EDUCATION**

1983-1987 Ph.D. in Statistics  
University of California at Davis  
1981-1983 M. Stat. (equivalent to M.S. in Statistics)  
Indian Statistical Institute; Calcutta, India.  
1978-1981 B. Stat. (equivalent to B.S. in Statistics)  
Indian Statistical Institute; Calcutta, India.

**JOURNAL EDITOR:** Consulting editor of the Journal of Education for Business.

**CURRENT RESEARCH INTERESTS**

Nonparametric time series prediction and smoothing, modeling financial time series, semiparametric volatility estimation, modeling high frequency financial data, applications in epidemiology and clinical trials, causal inference in public health research.

**SELECTED PUBLICATIONS**

Di, J. and Gangopadhyay, A. (2015). A data-dependent approach to modeling volatility in financial time series. *Sankhya Ser B*, 77, page 1-26.  
Di, J. and Gangopadhyay, A. (2014) One-step semiparametric estimation of the GARCH model. *Journal of Financial Econometrics*, 12, page 382-407  
Miao, X., Wang, Y-C. and Gangopadhyay, A. (2012) A nonparametric test for the validation of surrogate endpoint with application to multiple sclerosis study. *Statistics in Medicine*, 31, page 1517-1530.  
Di, J. and Gangopadhyay, A. (2011) On the asymptotic efficiency of semiparametric GARCH models. *Econometrics Journal*, 14, page 257-277.  
Gau, G, Gangopadhyay, A., Hahn, J. (2007) Interval Estimation of Credibility Factor Using Markov Chain Monte Carlo. *Variance*, 2, page 71-84.  
Gangopadhyay, A. and Gau, G. (2007). Bayesian nonparametric approach to credibility modeling. *Annals of Actuarial Science*, 2, page 91-114 .  
Gangopadhyay, A. and Gau, G. (2004) Interval Estimation of Credibility Factor Using Markov Chain Monte Carlo. *Proceedings of the applied actuarial research conference 2003*.  
Gangopadhyay, A. and Gau, G. (2003) Credibility Modeling via Spline Nonparametric Regression. *Casualty Actuarial Society Forum*, page 215-252.  
Gangopadhyay, A. K., Cheung, K. (2002). A Bayesian approach to the kernel density estimation. *Journal of Nonparametric Statistics*, 14, page 655-664.  
Denison, D. G. T., Mallick, B. K. and Gangopadhyay, A. K. (2002). A Bayesian Curve Fitting Approach to Power Spectrum Estimation. *Journal of Nonparametrics*, 14, page 141-153.

Gangopadhyay, A. K. and DiSario, R. (2001). Estimation of spectral components of a linear time series model. *Journal of Statistical Research*, **35**, page 79-80.

### **BOOK CHAPTER**

Di, J. and Gangopadhyay, A. (2011) *Advances in Nonparametric and Semiparametric Methods*. Chapter 17, In F. Samaniego et. al., *Nonparametric Statistical Methods and Related Topics*, World Scientific.

### **RECENT Ph.D. STUDENTS**

#### **Mei-Fang Kao**

Bayesian modeling of drop-out in longitudinal data. (2006)

#### **Jianing Di**

On the construction and estimation of GARCH models. (2007)

#### **Mei Yang**

A Bayesian approach to bias correction in effect estimation due to disease misclassification: application in arthritis research. (2010)

#### **Xiaopeng Miao**

Nonparametric tests for the validation of surrogate endpoint in clinical trials. (2011)

#### **Nikolay Nikolaev**

Some methods for robust inference in econometric factor models and in machine learning. (2013)

### **AWARDS**

Boston University College of Arts and Sciences Neu Family Excellence in Teaching award (2005).

### **SERVICES**

Associate Chairman of the Department of Mathematics and Statistics, 2002 – present.

### **RECENT TEACHING**

Nonparametric and Semiparametric Data Modeling (MA 750). Estimation Theory (MA 781), Time Series Analysis (MA585)

### **PROFESSIONAL SERVICES**

Referred research papers for the following Journals:

*Annals of Statistics, Biometrika, Journal of American Statistical Association., Journal of Multivariate Analysis, Journal of Nonparametric Statistics, Reliability (IEEE), Statistics and Decisions, Statistics in Medicine, Journal of Statistical Planning and Inference, Scandinavian Journal of Statistics, The Annals of the Institute of Statistical Mathematics, Test*

Reviewed grant proposals for NSF