

CURRICULUM VITA

KYUNGDUK KO

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RESEARCH INTERESTS

Theory and Methods: Long Memory Time Series, Wavelets in Statistics, Variable Transformations
Applications: Financial Time Series, Signal and Image processings

EDUCATION

2004 Ph.D., Statistics, Texas A&M University, College Station, TX, USA
1993 M.A., Applied Statistics, Yonsei University, Seoul, Korea
1991 B.A., Applied Statistics, Yonsei University, Seoul, Korea.

EXPERIENCE

2009 – present Associate Professor, Department of Mathematics, Boise State University, ID, USA
2004 – 2009 Assistant Professor, Department of Mathematics, Boise State University, ID, USA
2000 – 2004 Teaching/Research Assistant, Department of Statistics, Texas A&M University,
TX, USA
1996 – 1999 Researcher, Institute of Economics, Yonsei University, Seoul, Korea
1996 – 1999 Part-time Instructor, Department of Applied Statistics, Yonsei University, Seoul,
Korea
1996 – 1999 Part-time Instructor, Department of Information & Computer Science, Hansung
University, Seoul, Korea
1993 – 1996 Researcher, Management Research Center, Yonsei University, Seoul, Korea

PUBLICATIONS

- KO, K. (2010). Inducing normality from non-Gaussian long memory time series and its application to stock return data. *Applied Stochastic Models in Business and Industry*, 26, 374-388.
- KO, K., QU, L. and VANNUCCI, M. (2009). Wavelet-based Bayesian estimation of partially linear regression models with long memory errors, *Statistica Sinica*, 19, 1463-1478.
- LEE, J. and KO, K. (2009). First-order bias correction for fractionally integrated time series. *The Canadian Journal of Statistics*, 37, 476-493.
- KO, K., LEE, J. and LUND, R. B. (2008). Confidence intervals for long memory regressions. *Statistics and Probability Letters*, 78, 1894-1902.
- LEE, J. and KO, K. (2007). One-way analysis of variance with long memory errors and its application to stock return data. *Applied Stochastic Models in Business and Industry*, 23, 493-502.
- KO, K. and VANNUCCI, M. (2006). Bayesian wavelet-based methods for the detection of multiple changes of the long memory parameter. *IEEE Transactions on Signal Processing*, 54, 4461-4470.

KWON, D.W., KO, K., VANNUCCI, M., REDDY, A.L.N. and KIM, S. (2006). Wavelet methods for the detection of anomalies and their application to network traffic analysis. *Quality and Reliability Engineering International*, 22, 953-969.

QU, L., ROUTH, P.S. and KO, K. (2006). Wavelet deconvolution in a periodic setting using cross-validation. *IEEE Signal Processing Letters*, 13, 232-235.

KO, K. and VANNUCCI, M. (2006). Bayesian wavelet analysis of autoregressive fractionally integrated moving-average processes. *Journal of Statistical Planning and Inference*, 136, 3415-3434.

PRESENTATIONS

- 2010 Joint Statistical Meetings, Vancouver, BC, Canada
- 2010 Annual Meeting of the Snake River Chapter of the American Statistical Association, Boise
- 2009 Joint Statistical Meetings, Washington, DC.
- 2008 Joint Statistical Meetings, Denver, CO.
- 2006 ANNET - ADHD Neuroscience Network - Workshop,
School of Medicine - Child Study Center, New York University, New York, NY.
- 2006 Joint Statistical Meetings, Seattle, WA.
- 2004 Boise State University, Boise, ID.
- 2004 Texas A&M University, Corpus Christi, TX.
- 2003 Joint Statistical Meetings, San Francisco, CA.

PROFESSIONAL ACTIVITIES

Memberships:

- Institute of Mathematical Statistics (IMS)
- Mathematical Association of America (MAA)

Journal Reviewer:

- Canadian Journal of Statistics*
- Communications in Statistics - Simulation and Computation*
- IEEE Transactions on Signal Processing*
- IEEE Signal Processing Letters*
- Journal of Applied Probability and Statistics*
- Journal of Computational and Graphical Statistics*
- Journal of Statistical Computation and Simulation*
- Latin American Journal of Probability and Mathematical Statistics*
- Mathematical and Computer Modelling*
- Statistica Sinica*
- Water Resources Management*

Conference Proceeding Reviewer:

- International Symposium on Management, Engineering and Informatics (MEI 2008, 2009)

BSU Service:

Departmental:

- 2009 - 2010 Work-Load Policy Committee
- 2009 - 2010 Tenure & Promotion Committee
- 2006 - 2011 Statistics Committee
- 2006 - 2010 Recruitment and Retention Committee
- 2006 - 2011 Library Representative
- 2004 - 2006 Applied Mathematics Committee

PROFESSIONAL ACTIVITIES (Continued)

Collegiate:

- 2008 – 2009 Honors and Awards Committee
- 2007 – 2008 Promotion and Tenure Committee for Mathematics and Sciences
- 2005 Faculty Advisor of College of Arts & Sciences in '05 Fall Student Orientation

University-wide:

- 2009 - 2010 Student Affairs Committee
- 2006 - 2010 Academic Grievance Board Committee
- 2006 - 2010 Campus Signage Committee

GRADUATE STUDENTS AND CURRENT EMPLOYMENT

Advisor:

- 2009 Neil McGrath Clearwater Research Inc.

Committee:

- 2009 Yuguang Ban
- 2008 Timothy Hughes, Nathan Matlock
- 2007 Jangsik Park

TEACHING EXPERIENCE

Boise State University:

- MATH 574 (Linear Models)
- MATH 571 (Data Analysis)
- MATH 562 (Probability & Statistics II)
- MATH 361 (Probability & Statistics I)
- MATH 360 (Engineering Statistics)
- MATH 254 (Applied Statistics with Computers)
- MATH 170 (Calculus I)
- MATH 160 (Survey of Calculus)

Texas A&M University:

- STAT 302 (Statistical Methods)
- STAT 301 (Introduction to Biometry)