News Archive for 2021

November 2021
Reinhard Fellmann awarded his PhD!

We are delighted to announce that Reinhard Fellmann (first supervisor: Erik Baurdoux) has been recommended for the award of a PhD for his thesis, 'Essays in tail risk and asset pricing in credit markets'.

On behalf of all in the Department of Statistics, we would like to congratulate Dr. Fellmann on this great achievement and wish him all the best for the next stage of his career!

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November 2021
MSc prize winners announced!

We are so proud of Statistics student Darren Yeap on winning the prize of 'Winner of The Winton Prize for Best Dissertation in MSc Statistics'! Also Yero Ndiaye for being the winner of the 'Royal Statistical Society Prize for Best Graduate from an Accredited MSc Programme'!

We are also sending our congratulations to Danielle Leleu who has become the winner of the 'Winton Prize for Academic Excellence in MSc Statistics'!

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November 2021
Warm welcome to our new member of Professional Services Staff!

We would like to welcome to the Department of Statistics a brand new member of staff! Lisa Poblicks is our new Office Assistant (maternity cover) until January 2022. We are very excited for Lisa to be working within the PSS team. You are now #partofLSE!

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November 2021
Dr Mavrakakis' textbook gets a glowing review!

We announced back in May that Dr Milt Mavrakakis had written a book alongside Jeremy Penzer called Probability and Statistical Inference: From Basic Principles to Advanced Models.

We would like to share with you all that the book has been given an amazing review by The American Statistician! Please do have a read of the review!

Congratulations on the book and the well deserved praise, Milt!

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October 2021
Professor Yao awarded prestigious appointment!

We are delighted to announce that from January 2022, Professor Qiwei Yao will be one of the joint editors of the *Journal of the Royal Statistical Society, Series B*.

You can read more here!

Huge congratulations to Qiwei on this very prestigious appointment!

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September 2021
Davide De Santis awarded his PhD!

We are delighted to announce that Davide De Santis has been recommended for the award of a PhD for his thesis, 'On stochastic differential games with impulse controls and applications'.

On behalf of all in the Department of Statistics, we would like to congratulate Dr. De Santis on this great achievement and wish him all the best for the next stage of his career!

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September 2021
José Manuel Pedraza Ramirez leaves LSE for pastures new

José has left the Department of Statistics to take up the position of Post-doctoral Fellow in the Department of Statistics and Actuarial Science, Faculty of Mathematics in the University of Waterloo in Ontario, Canada. We are very sad to see him go, but we wish you good luck on your new adventure, José!

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September 2021
Warm welcome to our new Professional Services staff members!

We would like to welcome to the Department of Statistics two brand new members of staff! Joey Hoang is our new External Engagement Officer and also Bami Champion who is in the Office and Finance Assistant position (maternity cover). We are very excited for them to be working with us!

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September 2021
Professor Henry Wynn's book has been released!

We are pleased to announce that [Professor Henry Wynn's](#) book 'Against Sacrifice: An essay on risk and ethics' has just been released. [You can find details of the book here .](#)

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August 2021
George Tzougas leaves LSE for pastures new

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George Tzougas has left the Department of Statistics and will be taking up the position of Associate Professor / Chair in Actuarial Science at Heriot Watt University, Edinburgh in September.

George tell us that, "Although, I am excited for this new direction in my career and professional development and I have many acquaintances there, I am going to miss you all very very much.

The Department of Statistics is a great family - if we were a family of distributions we would have all the good statistical properties, no doubt about that. I have so many beautiful memories that will forever keep me close to all of you! I will always

be extremely grateful to our Department for providing me the platform to grow immensely as a teacher and researcher in my field."

Good luck on your new adventure, George!

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Alice Pignatelli di Cerchiara awarded her PhD!

We are delighted to announce that that Alice Pignatelli di Cerchiara has been recommended for the award of a PhD for her thesis, 'Pricing financial and insurance products in the multivariate setting'.

On behalf of everyone in the Department of Statistics, we would like to congratulate Dr. Pignatelli di Cerchiara on her achievements, and wish her all the best for the next stage of her career!

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Professor Jouni Kuha has been elected a Fellow of the British Academy!

Many congratulations to Jouni Kuha, Professor of Social Statistics, who has been elected a Fellow of the British Academy in recognition of his outstanding contributions to the field.

The British Academy is the UK's national academy for the humanities and social sciences. Read more about the newly elected fellows.

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July 2021
Junyi Zhang awarded his PhD!

We are delighted to announce that Junyi Zhang has been recommended for the award of a PhD for his thesis on 'Parisian times, Bessel processes and Poisson-Dirichlet random variables'.

His supervisor Professor Angelos Dassios is especially proud as well as the Probability in Finance and Insurance research group. On behalf of everyone in the Department of Statistics, we would like to congratulate Dr. Zhang on his wonderful achievement!

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July 2021
Professor Fryzlewicz has been awarded an EPSRC grant!

Professor Piotr Fryzlewicz has been awarded an EPSRC grant on the topic "Was that change real? Quantifying uncertainty for change points" for a duration of three years starting 1 October 2021!

Find out all the details of the research programme!

Many congratulations, Piotr!

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June 2021
Class Teacher award winners announced!

Huge congratulations to our class teachers who won awards and were also highly commended for their amazing teaching during these unprecedented times! Very proud!

Winners

Daniela Escobar for excellent teaching and mentoring of her students.

Rowland Bennett for excellent teaching and engagement with his students.

Highly commended

Dr Siliang Zhang for excellent support to the organization and teaching of ST445 and coursework feedback for ST416.

Shakeel Gavioli-Akilagun for the effective communication and feedback provided to students in ST304 class.

Dr Anastasia Kakou for her mentoring and support to guest teachers in the Statistics Department.

Qin Fang for outstanding teaching scores for ST107.

Eni Iljazi for excellent teaching for ST451, ST102 and ST107.

Dr Jose Manuel Pedraza Ramirez for his excellent teaching scores for ST302 and ST330.

[Have a look](#) at the winners and more information.

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June 2021
Bidding a fond farewell to a member of the Professional Services Team!

The Department of Statistics is sad to say that our External Engagement Officer Will Garrison has taken up a new position as Assistant Planning Officer in the Planning Division. Will has been such an amazing addition to the PSS team and was invaluable at supporting the Department during the pandemic. We congratulate Will on his new venture. Good luck and keep in touch!

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June 2021
Student Showcase winner announced...and one of our students won!

One of our very own MSc Data Science students, Chinonye Dianne Pat-Ekeji, has snagged the popular prize for her photo entry into the LSE 2021 Student showcase!

The theme for this year's showcase was "Shaping the Post-Covid World." Dianne had spoken to several people during the lockdown who shared their concerns about social anxiety after the lockdown is lifted. She did a wonderful job capturing this theme and calling on us to be considerate towards everyone when we are allowed to fully enjoy the thrills of unrestricted socializing again.

Her photo submission features herself and 2 other MSc. Data Science students as she nervously looks away from a crowd at an event she has attended. She

accompanied this photo with a short write-up that aptly delivers the peril of social anxiety and calls on all of us to support each other.

We are very proud of Dianne and her cohort and wish her hearty congratulations!

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Taking place July 2021
Sign up to the Data Science Summer School!

The LSE Data Science Institute is proud to be a partner institution within the CIVICA network. Tickets are now available for an upcoming series of workshops that have been organised by another of the CIVICA network partners, the Hertie School Data Science Lab.

These workshops will form the Data Science Summer School. Participants in the summer school will explore exciting methods and technologies currently employed by industry, government, and civil society to address the world's most complex problems.

As well as workshops covering theory and application, those that attend the summer school will receive specialist instruction from both academic and industry experts. There will also be significant networking opportunities and participants will be provided with a certificate of attendance.

Courses will include a range of topics, such as Survey Methods, Data Visualisation, Web Scraping, Social Network Analysis, Machine Learning, and Spatial Data Analysis.

Attendance at the Data Science Summer School is fully sponsored.

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June 2021
Viet Dang awarded his PhD!

We are delighted to inform you that Viet Dang (first supervisor: Hao Xing) has been recommended for the award of a PhD for his thesis, 'Infinite horizon stochastic differential utility of Epstein-Zin type'.

On behalf of everyone in the Department of Statistics, we would like to congratulate Dr. Dang on his wonderful achievement!

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May 2021
José Manuel Pedraza Ramirez awarded his PhD!

We are delighted to announce that [José Manuel Pedraza Ramirez](#) has been recommended for the award of a PhD for his thesis on 'Optimal prediction problems and the last zero of spectrally negative Lévy processes'.

His supervisor [Dr. Erik Baurdoux](#) is especially proud as well as the [Probability in Finance and Insurance research group](#). On behalf of all in the Department of Statistics, we would like to congratulate Dr. Pedraza Ramirez on his fantastic achievement!

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May 2021
Dr Mavrakakis' textbook now in print!

Dr Milt Mavrakakis has written a book alongside Jeremy Penzer called [Probability and Statistical Inference: From Basic Principles to Advanced Models](#). This is what Dr Mavrakakis has to say about the book:

"The textbook I co-wrote with Jeremy Penzer is now in print; it grew out of ST202, but goes considerably beyond it. Our aim was to come up with explanations of advanced

statistical concepts that are mathematically rigorous, but more detailed and approachable than those in other advanced texts. We hope that this book will help bridge the gap between introductory statistics and third-year or Masters-level courses."

Congratulations on the book, Milt!
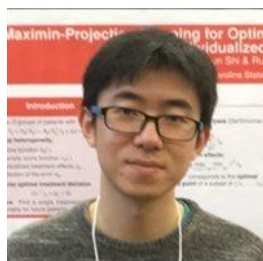
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March 2021
Excellence in Education award winners

We are very pleased to announce that [Steve Ellis](#) and [Sarah McManus](#), who are members of the Department of Statistics Professional Services team, have received one of the School's Excellence in Education awards for 2019-20. Huge congratulations to Steve and Sarah and very well deserved!

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March 2021
Chengchun is the winner of the RSS Research Prize!

We are delighted to announce that Chengchun Shi is the winner of the Royal Statistical Society's Research Prize for 2021!

This is a highly prestigious prize awarded to a fellow of the RSS near the beginning of their research career for an outstanding published contribution to statistical theory or application. Chengchun was awarded the prize for his impressive contributions to the statistical analysis of complex data. Find out more.

Many congratulations from everyone in the Department of Statistics, Chengchun.

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February 2021

Christine Yuen awarded her PhD!

We are delighted to announce that Christine Yuen has been recommended for the award of a PhD for her thesis on 'High-dimensional variable selection and time series classification and forecasting with potential change-points'.

Her supervisor Professor Piotr Fryzlewicz is especially proud as well as the Time Series and Statistical Learning research group. On behalf of all in the Department of Statistics, we would like to congratulate Dr. Yuen on her fantastic achievement!

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February 2021

Professor Saw Swee Hock, 1931 – 2021

We are very saddened to learn of the death of Professor Saw Swee Hock who died on Tuesday 16 February 2021. In 1963, Professor Saw obtained his PhD in Statistics from our Department and he is long-standing friend of the School.

Our own Professor Yao Qiwei commented that: "I remember vividly my conversation with Prof. Saw during my time at the Department of Statistics and Applied Probability at NUS in early 2020. His keen interest and curiosity in statistics and data science was almost infectious. One can easily tell that he cared deeply about the study of statistics at NUS and LSE. We all are grateful for his generous support to LSE. I myself am extremely honoured to be Saw Swee Hock Professor of Statistics in 2020".

Professor Saw was also at the official opening of the LSESU Saw Swee Hock Student Centre on the 24 October 2014.

There are many webpages below which highlight all of Professor Saw's achievements and what a generous donor he was to many institutions. We send our thoughts and strength to his family at this sad time.

https://blogs.lse.ac.uk/condolences/2021/02/17/in-memory-of-professor-saw-swee-hock-1931-2021/

https://www.straitstimes.com/singapore/health/philanthropist-and-distinguished-professor-saw-swee-hock-dies-age-89

https://news.nus.edu.sg/in-memoriam-professor-saw-swee-hock-distinguished-academic-and-generous-benefactor/

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February 2021
Warm welcome to our new members of Professional Services staff Alex and Yanli!

We would like to welcome to the Department of Statistics our brand new members of the Professional Services team!

Alex Taylor joins the team as Programmes Administrator. Alex has been at LSE since 2016, and has previously worked in the Library, the Timetables department and most recently in the School of Public Policy. Alex will provide support to the undergraduate and postgraduate programmes, including the PhD programme.

Yanli Ji is the Office and Finance Assistant in the team. She has worked at the LSE for eight years. Prior to joining the Department of Statistics, she held positions in the HR Division, the Estates Division, the Department of Law and the Graduate Admissions Office. Yanli deals with expense claims, supporting the PhD programme and has responsibility for departmental seminar series plus assisting with the organisation and delivery of student events and activities.

A big hello and welcome to both Alex and Yanli! We are very excited for you to be working with us.

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February 2021
Professor Yao has been awarded an EPSRC grant!

Professor Qiwei Yao has been awarded an EPSRC grant on the topic "Statistical Network Analysis: Model Selection, Differential Privacy, and Dynamic Structures" for a duration of three years starting 1 June 2021!

You can find details of the research programme at https://gow.epsrc.ukri.org/NGBOViewGrant.aspx?GrantRef=EP/V007556/1

Many congratulations, Qiwei!

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January 2021
Xiaolin Zhu awarded her PhD!

We are delighted to confirm that Xiaolin Zhu has been recommended for the award of a PhD for her thesis on 'Excursion theory and local times for Bessel and Brownian diffusions: with applications to credit risk'.

Her supervisor Professor Angelos Dassios is especially proud as well as the Probability in Finance and Insurance research group. On behalf of everyone in the Department of Statistics, we would like to congratulate Dr. Zhu on her fantastic achievement!

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January 2021
Bidding a fond farewell to a member of the Professional Services Team!

The Department of Statistics is sad to say that our Office Co-ordinator Fatima Jeetoo has taken up a new position in the Department of Geography in LSE. She came to us on a secondment and has been amazing at supporting the Department and we congratulate Fatima on her new venture. Good luck and keep in touch!

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January 2021

Warm welcome to our new members of staff Dr Marcos Barreto and Dr Joshua Loftus!

We would like to welcome to the Department of Statistics our brand new members of academic staff!

Marcos Barreto is our new Assistant Professorial Lecturer and will be teaching courses on the BSc Data Science and MSc Data Science degrees. He joins us from Universidade Federal da Bahia in Salvador, northeast Brazil. Marcos has worked there for 10 years, teaching at undergraduate and postgraduate levels, as well as leading a data science team in several research projects and partnerships.

Joshua Loftus is our new Assistant Professor and joins us from the Stern School of Business, New York University where he was an Assistant Professor in Information, Operations and Management Sciences. Joshua's research interests involve improving practices in data science and machine learning to reduce the impact of bias, particularly biases associated with social harms and scientific reproducibility.

A big hello and welcome to both Marcos and Joshua! We are very excited for you to be working with us.

End of 2021 archive.