2010 PARZEN PRIZE FOR STATISTICAL INNOVATION

to be awarded by

Department of Statistics, Texas A&M University

to

ROGER KOENKER

Wednesday, March 24, 2010, 4:00 pm
Mitchell Physics Building, Stephen Hawking Auditorium

The 2010 EMANUEL AND CAROL PARZEN PRIZE FOR STATISTICAL INNOVATION will be proudly awarded to ROGER KOENKER, McKinley Professor of Economics and Professor of Statistics, University of Illinois, on March 24, 2010 at 4:00 pm.

Beyond the Average Man: Additive Models for Conditional Quantiles

Roger Koenker, Department of Economics, University of Illinois

The Parzen Prize for Statistical Innovation is awarded (in the spring of even numbered years) to North American statisticians who have made outstanding and influential contributions to the development of applicable and innovative statistical methods. The prize has been established to reduce the sparsity of prestigious awards and prizes that recognize outstanding careers in the discipline and profession of statistics. The Parzen Prize is supported by the Emanuel and Carol Parzen Fund which was established as an endowment at the Texas A&M Development Foundation in honor of Dr. Parzen's 65th birthday on April 21, 1994.

The 2010 Emanuel and Carol Prize for Statistical Innovation is awarded to **Roger Koenker** "for outstanding and influential research contributions in Statistical Science and Economics; for pioneering and expositing quantile regression: theory, computation, real data applications; for global leadership as a mentor and research on diverse statistical methods: regularization, time series modeling, density estimation, and nonparametric inference."

Roger Koenker is an influential educator, author, journal editor, applied economist, and collaborator in research with scientists in numerous fields. He is a Fellow of the Econometric Society, American Statistical Association, and Institute of Mathematical Statistics. Among his significant honors is 2010 H. O. Hirschfeld (Hartley) Lecturer in Berlin. He has a witty style of writing, exemplified by his book "Quantile Regression", and papers such as "The Gaussian Hare and the Laplacian Tortoise: Computability of Squared-Error vs. Absolute Error Estimators". Professor Koenker received his Ph.D. in Economics from the University of Michigan in 1974; he has been Professor at the University of Illinois of Economics since 1983, and in addition, Professor of Statistics since 1992.

Emanuel Parzen is a Distinguished Professor of Statistics at Texas A&M University. In 1994 he was awarded the Samuel S. Wilks Memorial Medal of the American Statistical Association "for outstanding research in Time Series Analysis, especially for his innovative introduction of reproducing kernel spaces, spectral analysis and spectrum smoothing; for pioneering contributions in quantile and density quantile functions and estimation; for unusually successful and influential textbooks in Probability and Stochastic Processes; for excellent and enthusiastic teaching and dissemination of statistical knowledge; and for a commitment to service on Society Councils, Government Advisory Committees, and Editorial Boards." Dr. Parzen was also awarded the 2005 Gottfried E. Noether Award "for a lifetime of outstanding achievements and contributions in the field of nonparametric statistics, both in research and teaching." Dr. Parzen retired in 2009 and was named the Inaugural Professor in Residence of the Department of Statistics at Texas A&M University. He continues to work closely with the Department Head producing a foundational video on the history of statistics and will continue his research collaborations with graduate students and faculty.