

EROL A. PEKÖZ

CURRENT ADDRESS

- Boston University Questrom School of Business, 595 Commonwealth Avenue, Boston MA 02215. Phone: 617-353-2676. Email: pekoz at bu dot edu

EDUCATION

- **University of California, Berkeley**
Department of Industrial Engineering and Operations Research
Doctor of Philosophy, May 1995 (Thesis advisor: Professor Sheldon Ross)
Master of Science, May 1989
- **Cornell University**, Ithaca, NY
School of Operations Research and Industrial Engineering
Bachelor of Science, May 1987

TEACHING AWARDS

- **Broderick Prize for Teaching**, Boston University School of Management, 2001.
- **Outstanding Graduate Student Instructor Award**, University of California, Berkeley, 1990.

ACADEMIC WORK EXPERIENCE

- **Visiting Professor**, Harvard University
Department of Statistics, Fall 2012
- **Professor**, Boston University
Operations and Technology Management Department, 2012 – present
- **Associate Professor (with tenure)**, Boston University
Operations and Technology Management Department, 2003 – 2012
- **Visiting Associate Professor**, Harvard University
Department of Statistics, 2005 – 2006
- **Associate Professor**, Boston University
Operations Management Department, 1999 – 2003
- **Assistant Professor**, Western Washington University
Department of Finance, Marketing and Decision Sciences, 1998 -1999
- **Lecturer**, University of California, Berkeley

Department of Statistics, 1996 – 1998

- **Adjunct Assistant Professor**, University of California, Los Angeles
Department of Mathematics, 1995 – 1996

OTHER AFFILIATIONS

- Visiting Researcher, Massachusetts Institute of Technology, Operations Research Center, 2012 – 2013.
- Visiting Researcher, National University of Singapore, Department of Statistics and Applied Probability, February 2013 – March 2013.
- Senior Fellow, Health Policy Institute, Boston University, 2010 - Present
- Member of the research staff at the Center for Organization, Leadership and Management Research, Boston Veterans' Administration Healthcare Center, Boston, MA (10% time during 2005 - present).
- Member of Center for Information and Systems Engineering, Boston University School of Engineering, 2002 – Present.

BOOKS

- S. Ross, E. Peköz. *A Second Course in Probability*, ProbabilityBookstore.com, Boston: May 1, 2007.
- E. Peköz. *The Manager's Guide to Statistics*. ProbabilityBookstore.com, Boston: Jan 1, 2009.

PAPERS APPEARING IN PEER-REVIEWED JOURNALS

1. M. Brown, E. Peköz and S.M. Ross. Reflections on new directions for an ancient science: reliability and blockchain. A paper from the panel session held at the *10th International Conference on Mathematical Methods in Reliability*, 2018.
2. I. Adler, Y. Cao, R. Karp, E. Peköz, S. Ross. Random Knockout Tournaments. Accepted to appear, *Operations Research*.
3. E. Peköz, I. W. McKeague, and Y. Swan. Stein's method, many interacting worlds and quantum mechanics. Accepted to appear in *Bernoulli*.
4. E. Peköz, A. Röllin and N. Ross. Joint degree distributions of preferential attachment random graphs. *Advances in Applied Probability*, 49, 368–387 (2017)
5. E. Peköz, A. Röllin and N. Ross. Polya urns with immigration at random times. Accepted to appear in *Bernoulli*.

6. M Shwartz, EA Peköz, JF Burgess Jr, CL Christiansen, AK Rosen, D Berlowitz. (2014). A Probability Metric for Identifying High-Performing Facilities: An Application for Pay-for-Performance Programs. *Medical care* 52 (12), 1030-1036.
7. E. Peköz, A. Röllin and N. Ross. Generalized gamma approximations with rates for urns, walk and trees. *Annals of Probability*, Vol. 44, No. 3, (2016), pp. 1776–1816.
8. E. Peköz, A. Röllin and N. Ross. Degree asymptotics with rates for preferential attachment random graphs. *Annals of Applied Probability*, Vol. 23, No. 3 (2013), pp. 1188 – 1218.
9. E. Peköz, A. Röllin and N. Ross. Total Variation and Local Limit Error Bounds for Geometric Approximation. *Bernoulli*, 19(2), 2013, 610–632.
10. M. Shwartz, E. Peköz, J. Burgess, C. Christiansen. Shrinkage estimators for composite measure of quality conceptualized as a formative construct. *Health Services Research*, 2013 Feb; 48(1):271-89.
11. Sullivan, J. L., Shwartz, M., Burgess, J. F., Pekoz, E. A., Christiansen, C. L., Gerena-Melia, M., Berlowitz, D., (2013). Person Centered Care Practices and Quality in Department of Veterans Affairs Nursing Homes: Is There a Relationship? *Medical Care*, 51(2), 165-171.
12. M. Shwartz, E. Peköz, A. Labonte, J. Heineke, and J.D. Restuccia. Bringing Small Area Variations in Hospitalization Rates Back to the Hospital: The Propensity to Hospitalize Index – and a Test of Roemer’s Law. *Medical Care*, Vol. 49, No. 12, pp. 1062-1067, 2011.
13. E. Peköz and A. Röllin. Exponential approximation for the nearly critical Galton-Watson process and for occupation times of Markov chains. *Electronic Journal of Probability*, No. 51 (2011), pp. 1381–1393.
14. E. Peköz and A. Röllin. New rates for exponential approximation and the theorems of Renyi and Yaglom. *Annals of Probability*, Vol. 39 (2011), No. 2, 587–608.
15. E. Peköz, M. Shwartz, C. Christiansen, D. Berlowitz. Approximate models for aggregate data when individual-level data sets are very large or unavailable. *Statistics in Medicine*, 29 (2010), pp. 2180–2193.
16. M. Brown, E. Peköz and S.M. Ross. Some results for skip-free random walk. *Probability in the Engineering and Informational Sciences*, 24 (2010), pp. 1–17.
17. Stolzmann K.L., Meterko M., Shwartz M., Young G.J., Peköz E.A., Benzer J.K., Osatuke K., White B. and Mohr D.C. Accounting for Variation in Technical Quality and Patient Satisfaction: The Contribution of Patient, Provider, Team and Medical Center. *Medical Care*, 48 (2010), no. 8, pp. 676 – 682.
18. E. Peköz, A. Röllin, V. Cekanavicius and M. Shwartz. A three-parameter binomial approximation. *Journal of Applied Probability*, 46, no. 4 (2009), 1073-1085.
19. M. Brown, E. Peköz and S.M. Ross. A Random Permutation Model Arising in Chemistry. *Journal of Applied Probability*, 45 (2008), no. 4, pp. 1060-1070.

20. E. Peköz, S. Ross, S. Seshadri. How Nearly Do Arriving Customers See Time-Average Behavior? *Journal of Applied Probability*, 45 (2008), no. 4, pp. 963-971.
21. E. Peköz, S. Ross. Relating Customer and Time Averages Using ‘Forward’ Coupling From the Past. *Journal of Applied Probability*, 45 (2008), no. 2, pp. 568-574.
22. M. Shwartz, J. Ren, E. Peköz, X. Wang, A. Cohen, J. Restuccia . Estimating a Composite Measure of Hospital Quality from the Hospital Compare Database: Differences When Using a Bayesian Hierarchical Latent Variable Model versus Denominator-Based Weights. *Medical Care*, Volume 46, Number 8, August 2008, pp. 778-785.
23. M. Brown, E. Peköz and S.M. Ross. Coupon Collecting. *Probability in the Engineering and Informational Sciences*, 22 (2008), pp. 221-229.
24. S. Ziya, H. Ayhan, R. Foley, E. Peköz. A Monotonicity Result for a $G/GI/c$ Queue with Balking or Reneging. *Journal of Applied Probability*, 43 (2006), no. 4, pp. 1201-1205.
25. E. Peköz. A Compound Poisson Approximation Inequality. *Journal of Applied Probability*, 43 (2006), no. 1, pp. 282--288.
26. E. Peköz, J. Blanchet. Heavy Traffic Limits via Brownian Embeddings. *Probability in the Engineering and Informational Sciences*, 20 (2006), pp. 595–598.
27. M. Shwartz, A. Ash, E. Peköz. Risk Adjustment and Risk-Adjusted Provider Profiles. *International Journal of Healthcare Technology and Management*, Volume 7, Number 1-2 (2006), pp. 15 – 42.
28. M. Shwartz, E. Peköz, M. Posner, J. Restuccia, L. Iezzoni. Do Variations in Disease Prevalence Limit the Usefulness of Population-Based Hospitalization Rates For Studying Variations in Hospital Admissions? *Medical Care*. 43(1):4-11, January 2005.
29. E. Peköz and S.M. Ross. Compound Random Variables. *Probability in the Engineering and Informational Sciences*, 18 (2004), no. 4, 473—484.
30. E. Peköz, M. Shwartz, L. Iezzoni, A. Ash, M. Posner, J. Restuccia. Comparing the Importance of Disease Rate vs. and Practice Style Variations in Explaining Small Area Variations in Hospitalization Rates for Two Respiratory Conditions. *Statistics in Medicine*, Vol 22, 2003, pp. 1775-1786.
31. E. Peköz. Some Memoryless Bandit Policies. *Journal of Applied Probability*, 40, March 2003, pp. 250-256.
32. E. Peköz, R. Righter, and C. Xia. Characterizing Losses During Busy Periods in Finite Buffer Systems. *Journal of Applied Probability*, Vol. 40, March 2003, pp. 242-249.
33. E. Peköz and N. Joglekar. Poisson Traffic Flow in a General Feedback Queue. *Journal of Applied Probability*, Vol. 39, 2002, pp. 630-636.
34. E. Peköz. Optimal Policies for Multi-server Non-preemptive Priority Queues. *Queueing Systems: Theory and Applications*, Vol 42, 2002, pp. 88-99.

35. E. Peköz. Samuelson's Fallacy of Large Numbers and Optional Stopping. *Journal of Risk and Insurance*, 2002, Vol. 69, No. 1, pp. 1-7.
36. E. Peköz and M. Lapre. Inequalities for Queues with a Learning Server. *Queueing Systems: Theory and Applications*, 37, 2001, pp. 337-347.
37. E. Peköz. A Note on Reliability Inequalities via Conditional Inequalities. *Journal of Applied Probability*, 36, 1999, pp. 1251-1254.
38. E. Peköz. On the Mean Number of Refusals in a Busy Period. *Probability in the Engineering and Informational Sciences*, 13, 1999, pp. 71-74.
39. E. Peköz. Ignatov's Theorem and Correlated Record Values. *Statistics and Probability Letters*, 43, 1999, pp. 107-111.
40. E. Peköz. More on Using Forced Idle Time to Improve Performance in Polling Models. *Probability in the Engineering and Informational Sciences*, 13, 1999, pp. 489 - 496.
41. E. Peköz and S.M. Ross. Estimating the Mean Cover Time for a Semi-Markov Process via Simulation. *Probability in the Engineering and Informational Sciences*, 11, 1997, pp. 267-271.
42. S. Hershkorn, E. Peköz, and S.M. Ross. Policies without Memory for the Infinite-Armed Bernoulli Bandit under the Average-Reward Criteria. *Probability in the Engineering and Informational Sciences*, 10, 1995, 21-28.
43. E. Peköz. Stein's Method for Geometric Approximation. *Journal of Applied Probability*, 33, 1996, 707-713.
44. E. Peköz and S.M. Ross. A Simple Derivation of Exact Reliability Formulas for Linear and Circular Consecutive- k -of- $n:F$ systems. *Journal of Applied Probability*, 32, 1995, 554-557.
45. E. Peköz and S.M. Ross. Improving Poisson Approximations. *Probability in the Engineering and Informational Sciences*, 8, 1994, 449-462.

BOOK CHAPTERS

- M. Brown, E. Peköz and S.M. Ross. Finding expectations of monotone functions of binary random variables by simulation, with applications to reliability, finance, and round robin tournaments. In *Stochastic Analysis, Stochastic Systems, and Applications to Finance*, Allanus Tsoi, David Nualart, George Yin, Editors, 2011.
- E. Peköz. Samuelson's Fallacy of Large Numbers and Optional Stopping. In *Paul A. Samuelson: Critical Assessments of Contemporary Economists*, John Cunningham Wood and Michael McLure (eds.), New York: Routledge, 2004.
- A. Ash, M. Shwartz, and E. Peköz. Comparing Outcomes Across Providers. LI. Iezzoni, ed. *Risk Adjustment for Measuring Health Care Outcomes*, 3rd edition. Health Administration Press, Chicago, IL, 2003.

- E. Peköz and S.M. Ross. Mean Cover Times for Coupon Collectors and Star Graphs. In *Applied Probability and Stochastic Processes*, pp. 83--94, G. Shanthikumar, U. Sumita, eds. International Series in Operations Research and Management Science, 19, Kluwer Academic Publishers, Boston, MA, 1999.

UNPUBLISHED REPORTS

- Shwartz M, Iezzoni LI, Ash AS, Posner MA, Peköz EA, and Restuccia JD. More Disease: How Major a Factor in Higher Utilization? Final report submitted to the Agency for Healthcare Research and Quality (AHRQ), August, 2001 (Grant No. R03 HS09832-01).
- Peköz EA, Shwartz M, Iezzoni LI, and Restuccia JD. Do More Hospital Beds in an Area Induce Excess Demand? Final report submitted to the Agency for Healthcare Research and Quality (AHRQ), August, 2005.

GRANTS

- Co-Investigator (\$346,000 grant, 5% time during 2010-2012). Organizational Fit and Quality Improvement in Inpatient Mental Health Services. Boston Veterans' Administration Healthcare Center, Boston, MA.
- Co-Investigator (\$100,000 grant, 5% time during 2010-2011). Evaluation of Methods for Summarizing and Reporting Hospital Outcome Performance. Boston Veterans' Administration Healthcare Center, Boston, MA.
- Co-Investigator (\$590,000 grant, 5% time during 2008-2010). Identifying and Characterizing High Performing VHA Nursing Homes. Boston Veterans' Administration Healthcare Center, Boston, MA.
- Principal Investigator (\$100,000 grant, 25% time during 2003-2004). Grant from the Department of Health and Human Services, Agency for Healthcare Research and Quality (AHRQ) (Title: Do More Hospital Beds in an Area Induce Excess Demand?)
- Co-Investigator (\$242,250 grant, 15% time during 2002-2003). Grant from the Department of Health and Human Services, Agency for Healthcare Research and Quality (AHRQ) (Title: Does Patient Severity Affect Variation in Hospital Use?)
- Co-Investigator (\$1,500,000 grant, 5% time during 2002-2004). Grant from the Robert Wood Johnson Foundation (Title: Evaluation of the Pursuing Perfection Program)
- Principal Investigator (\$22,288 grant, 11% time during 2002-2003). Grant from the Boston University School of Management, Junior Faculty Research Fund (Title: Queueing, Variability, and Utilization Effects in Health-care System Operations)
- Principal Investigator (\$36,000 grant, 100% time during 1997-1998). Grant from National Science Foundation/NATO, Postdoctoral Fellowship (Title: Competitive Queueing Systems). Funding awarded, but declined in lieu of another opportunity.

- National Science Foundation Summer Research Fellow (100% time, during summer 1996), University of Wisconsin, Madison, Department of Mathematics.

CONSULTING EXPERIENCE

- Pfizer
- Accenture Institute for High Performance Business
- The Veterans Administration Hospital
- Pall Corporation
- Alan Gray, Inc.

PRESENTATIONS

- Critical branching random walk. IWAP conference, June 2018, Budapest, Hungary
- Wealth exchange models. IWAP conference, June 2018, Budapest, Hungary
- Wealth exchange models. Plenary talk at Stochastic Modeling Techniques and Data Analysis International Conference, Chania, Greece, June 2018.
- Wealth exchange, Bitcoin, Stein's method, and dueling bandits. Department of Mathematics and Statistics Probability Seminar, Boston University, April 2018.
- Wealth exchange models. Probability and risk seminar, Columbia University. October, 2017.
- Stein's method, many interacting worlds and quantum mechanics. Wharton Statistics Department Seminar, October 2016.
- Stein's method, many interacting worlds and quantum mechanics. International Workshop in Applied Probability, Toronto, June 2016.
- Joint degree distribution of preferential attachment random graphs (poster). Simons conference on random graph processes, Austin, Texas, May 2016.
- Coupling the binary tree with continuum random tree and more. Workshop on new directions in Stein's method, Singapore, May 2015.
- Asymptotic distributions for urns, random walks, trees, and preferential attachment graphs. Antalya, Turkey, June 2014.
- Degree distributions in preferential attachment graphs and connections to urns, walks and trees Part II: Biasing and coupling. International colloquium on Stein's method, concentration inequalities and Malliavin calculus, Missillac, France, June 2014.

- Twitter superstar random graphs and rates of convergence to power laws. Probability seminar, University of Melbourne, Melbourne, Australia, January 2014.
- Generalized gamma approximation with rates for urns, walk, and trees. Probability seminar, Brown University. December, 2013.
- Generalized gamma approximation with rates for urns, walk, and trees. Probability seminar, Columbia University. November, 2013.
- Reverse engineering the preferential attachment random graphs process. Massachusetts Institute of Technology, Operations Research Center Seminar, Cambridge, MA, April 2013.
- Distributional fixed point equations for generalized Polya urns. Nanyang Technological University, Singapore. March 2013.
- Reverse engineering the preferential attachment random graphs process. National University of Singapore, Applied Probability and Statistics Conference. Singapore, February 2013.
- Random graphs, urn models, limit distributions and biased couplings. 2012 International Workshop on Applied Probability, Jerusalem, Israel, June 2012.
- Random graphs, urn models, limit distributions and biased couplings. 8th World Congress in Probability and Statistics, Istanbul, Turkey, July 2012.
- Teaching business statistics: best wisdom and biggest challenges. 2012 New England Statistics Symposium, Boston, MA, April 2012.
- Asymptotics for preferential attachment random graphs via Stein's method. Stochastics and Applications Seminar, Massachusetts Institute of Technology, Cambridge, MA, October 2011.
- Teaching the intuitive understanding of mathematical concepts with examples. Center for Excellence and Innovation in Teaching workshop series, Boston University, Boston, MA, October 2011.
- Asymptotics for preferential attachment random graphs via Stein's method. Probability and Statistics Seminar, Department of Mathematics, Boston University, Boston, MA, October 2011.
- Improving Approximations Using Stein's Method. Applied Stochastic Models and Data Analysis Conference (ASMDA2011), Rome, Italy, June 2011.
- The Manager's Guide to Statistics: a new approach for teaching business statistics concepts without formulas. Northeast Decision Science Institute conference, Montréal, April 2011.
- Stein's method for option pricing, variance reduction and improving approximations. Department of Statistics Risk Seminar, Columbia University, New York, NY, November 2010.
- Stein's Method and the Equilibrium Distribution Coupling. Stochastic Modeling Techniques and Data Analysis International Conference (SMDTA), Crete, Greece, June 2010.

- Approximate Bayesian Hierarchical Models for Aggregate Data When Individual-Level Data is Confidential or Unavailable. National University of Singapore Department of Statistics and Applied Probability seminar, Singapore, visitor from Dec 2009 – Jan 2010.
- Stein's Method for the Exponential Distribution. Institute for Operations Research and Management Science (INFORMS) Applied Probability Society conference, Ithaca, New York, July 2009.
- Bayesian Computation for Confidential Data Using Approximately Sufficient Statistics. Department of Statistics seminar, Wharton School, University of Pennsylvania, Philadelphia, PA, March 2009.
- Centered Poisson and Binomial Approximations for the Poisson Binomial. Progress in Stein's Method conference, Institute for Mathematical Sciences, National University of Singapore, visitor from Dec 2008 - Feb 2009.
- Stein's Method and Shifted Binomial Approximations for Sums of Bernoulli Random Variables. International Workshop in Applied Probability (IWAP), Compiègne, France, July, 2008.
- Stein's Method, Shifted Binomial Approximations, Risk Profiling, and Bayesian Computation. Statistics Department, Columbia University, Spring 2008
- Forward coupling from the past, Center for Information and Systems Engineering (CISE) conference seminar, Boston University, Spring 2008.
- Relating customer and time averages using forward coupling from the past. INFORMS Applied Probability Society conference in Eindhoven, the Netherlands, Summer 2007.
- Variance Reduction for Path Dependent Options. International Workshop for Applied Probability, Storrs, CT, Spring 2006.
- Distinguishing Induced Demand from Diverted Demand in Health-Care Network. Massachusetts Institute of Technology Operations Research Seminar Series, Spring 2006.
- Samuelson's Fallacy of Large Numbers and Optional Stopping. Columbia University Statistics Department, Fall 2005.
- Do More Hospital Beds in an Area Induce Excess Demand? Harvard University Statistics Department. Fall 2005
- Compound Poisson Reliability Inequalities. Presented at the Applied Stochastic Models and Data Analysis 2005 (ASMDA) conference, summer 2005, in Brest, France.
- Profiling Worker Performance with Hierarchical Models. Presented at the Boston University School of Management junior faculty seminar series, 2005.
- Do More Hospital Beds in an Area Induce Excess Demand? Presented at conference Valutare la Qualità in Sanità Per la Libera Circolazione degli Utenti Europei, summer 2004, Milan, Italy.
- Do More Hospital Beds in an Area Induce Excess Demand? Center for Information and Systems Engineering (CISE) seminar series, Boston University, spring 2003.

- Geographical Variation in Hospitalization Rates. 2001 International Conference on Health Policy Research (Boston). Winter 2001.
- Priority Queues. INFORMS 2001 Applied Probability Society Meeting (New York). Summer 2001.
- Some Topics in Operations Research. Cornell University. College of Engineering. Summer 2000.
- General Feedback Queues. Massachusetts Institute of Technology. Department of Operations Management. Spring 2000.
- Feedback Queues. Boston University Department of Manufacturing Engineering. Spring 2000.
- Learning Effects in Queues, and Polling Models. Boston University School of Management. Spring 1998 and Fall 1999.
- Reliability Theory, Rare Events, and Poisson Approximation. University of Missouri, Kansas City. Mathematics Department. Spring 1997.
- Reliability Theory, Rare Events, and Poisson Approximation. Western Washington University. College of Business. Spring 1997.
- Reliability Theory, Rare Events, and Poisson Approximation. Ohio State University. School of Engineering. Spring 1997.
- Reliability Theory, Rare Events, and Poisson Approximation. College of William and Mary. Mathematics Department. Spring 1997.
- Reliability Theory, Rare Events, and Poisson Approximation. Florida State University. Department of Statistics. Spring 1997.
- Rare Events and Bounds. Princeton University. Department of Operations Research and Financial Engineering. Spring 1996.
- The Stein-Chen Method and Poisson Approximation. University of Pennsylvania. Statistics Department. Spring 1996.
- Stein's Method for Geometric Approximation. University of Southern California. Mathematics Department. Spring 1996.
- Rare events and Poisson Approximations. University of Texas, Austin. Department of Operations Research. Spring 1995.
- Poisson Approximations and Bounds. Columbia University. Department of Industrial Engineering and Operations Research. Spring 1995.
- Stein's Method for Geometric Approximation. University of California, Los Angeles. Mathematics Department. Fall 1995.

- Stein's Method for Geometric Approximation. University of California, Berkeley. Statistics Department. Fall 1995.

SERVICE ACTIVITIES

At Boston University School of Management:

- APT promotions and tenure committee (2014 – present)
- International MBA program redesign committee member (Fall 2013)
- Faculty Council, Member (2009-present)
- SM222 Rule Grant Redesign Committee, (2010-present)
- Academic Conduct Committee (1999-2003, 2006-present)
- Link Day Faculty Advisor (2010-2011, 2014)
- QM waiver exam grader (2008-present)
- Faculty Policy Committee (2000-2001)
- First Semester Curriculum Design Committee (2000-2001)
- Participant in Profitability (1999-2000)
- Judge for Net Impact Case Competition (1999-2003)
- Bronner Center E-Business Faculty Advisor (2000-2002)
- New Doctoral Course Design (2001-2002)
- Maintained OTM departmental web site (2001-2009)

Other Service at Boston University:

- Associate Provost 's (Victor Coelho) advisory committee member (2008)
- Member of the Center for Information and Systems Engineering (2005-present)

Professional Service:

- Session chair at the INFORMS Applied Probability Society Meetings (2001, 2009)
- Session chair at Applied Stochastic Models and Data Analysis (ASMDA) 2011

conference

- National Science Foundation grant review panel member
- Math Reviews writer

Referee for articles submitted to the following journals:

Annals of Applied Probability

Operations Research

Management Science

Journal of Applied Probability

Random Structures and Algorithms

Probability in the Engineering and Informational Sciences

IIE Transactions on Operations Engineering

Annals of Operations Research

Medical Care

Queueing Systems: Theory and Applications

Applied Mathematics Letters

Operations Research Letters

INFORMS Journal on Computing

Journal of Methodology and Computing in Applied Probability

Journal of Risk and Insurance