MOSTAFA MASHAYEKHI

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EDUCATION

Ph.D.	School:	Michigan State University
	Date	August 1990
	Major Field	Statistics
	Dissertation Title:	Stability of Symmetrized Probabilities and Compact Equivariant Compound Decisions
	Dissertation Advisor:	Professor James F. Hannan
M.Sc.	School:	University of London, The London School of Economics and Political Science
	Date:	August 1976
	Major Field:	Econometrics and Mathematical Economics
B.Sc.	School:	University of London, Queen Mary College
	Date:	August 1975
	Major Field:	Economics

PROFESSIONAL DESIGNATIONS

Graduate Faculty Fellow, University of Nebraska-Lincoln, 2001

Associate Member of the Society of Actuaries, 1994.

Member of the American Academy of Actuaries, 1994

RECOGNITION AND AWARDS

UNL Parents Association "Recognition Award for Contributions to Students", Jan. 2000

Nominated for CBA Distinguished Teaching Award, 2009-2010

Nominated for CBA Distinguished Teaching Award, 1999-2000

Nominated for CBA Distinguished Teaching Award, 1995-1996

GRANTS RECEIVED

Hicks summer research award and Departmental research award (2008). $5000

NSF EPSCoR (2003). $23422

SOA (1994). $1000

ACADEMIC EXPERIENCE

<u>Associate Professor, Department of Finance</u>, University of Nebraska-Lincoln, August 2002- present

<u>Assistant Professor of Actuarial Science</u>, University of Nebraska-Lincoln, 1996-2002

<u>Teaching Associate of Actuarial Science</u>, University of Nebraska- Lincoln, 1994-1995

<u>Visiting Assistant Professor of Actuarial Science</u>, University of Nebraska-Lincoln, 1991-1994

<u>Visiting Assistant Professor of Statistics</u>, University of Nebraska-Lincoln, 1990-1991

<u>Teaching Assistant</u>, Michigan State University, 1985-1987, and 1988-1990

RESEARCH

Research Interests: Compound and Empirical Bayes Decisions, Survival Models, Applications of Stochastic Calculus in Financial Economics, Risk Theory, Stochastic Orders, Optimal Insurance.

Articles in Refereed Journals

Mashayekhi, Mostafa (2012). A note on optimal insurance under ambiguity. *Insurance Markets and Companies: Analyses and Actuarial Computations*, Vol. 3, Issue 1, 58-62

Mashayekhi, Mostafa (2011). Parametric empirical Bayes estimation of the net premium with right censored data. *Insurance Markets and Companies: Analyses and Actuarial Computations*, Vol. 2, Issue 1, 26-33

Mashayekhi, Mostafa (2008). On construction of consistent mixing distributions for compound decisions. *Statistics and Probability Letters*, Vol.78, Issue 16, 2644-2646

Mashayekhi, Mostafa (2003). A note on linear empirical Bayes estimation of finite population means. *Journal of Statistical Planning and Inference,* **112**, 77-88

Mashayekhi, Mostafa (2002). On asymptotic optimality in empirical Bayes credibility *Insurance: Mathematics and Economics,* **31**, 285-295

Mashayekhi, Mostafa (2002). Compound estimation of a monotone sequence. *Statistics and Probability Letters,* **60**, 7-15

Mashayekhi, Mostafa (2001). Linear empirical Bayes estimation of survival probabilities with partial data. *Journal of Actuarial Practice*, Vol. 9, 131-150

Mashayekhi, Mostafa (2001). Parametric empirical Bayes estimation of a constant hazard with right censored data. *International Journal of Reliability and Applications*, **2(1)** 49-56

Mashayekhi, M. (1995). On symmetrization of product measures. *Mathematical Methods of Statistics,* **4(3)** 334-343.

Mashayekhi, Mostafa (1993). On equivariance and the compound decision problem. *Annals of Statistics*, **21,** 736-745

Working Papers

Mashayekhi, Mostafa (2003-10)). On empirical Bayes decisions with non-identical components. Resubmitted to *Statistics and Decisions.*

Mashayekhi, M., Abdoli, M., Choobineh, F. (2001). Parametric empirical Bayes forecasting of service times under an asymmetric loss. Submitted to *Journal of Forecasting*

Work in Progress

Mashayekhi, Mostafa (2015). On optimal insurance and almost stochastic dominance

CONFERENCES AND MEETINGS

Presented “A note on optimal insurance under ambiguity” at the 45th Actuarial Research Conference at Simon Fraser University, July 2010.

Presented “Parametric empirical Bayes estimation of the net premium with right censored data” at the 36th Actuarial Research Conference at the Ohio State University, August 2001

Discussant, Conference on “Optimizing the Extended Enterprise in the New Economy”, organized by the Institute for Operations Research and the Management Sciences, San Diego, California, May 2001

Discussant, Workshop on “Supply Chain Management Practice and Research: Status and Future Directions” held at the University of Maryland at Rockville, April 2001

Discussant, Actuarial Science Faculty Meeting Hosted by Towers Perrin, Chicago, February 2001

Discussant, Statistics and Probability Seminars Honoring Professor James Hannan's 75th Birthday, Michigan State University, 1998

Discussant, the 32nd Actuarial Conference, Ball State University, 1997

TEACHING

Taught various undergraduate and graduate courses for actuarial science, finance, and statistics students in University of Nebraska- Lincoln including the following:

1. Actuarial Science/ Finance 975: Stochastic Calculus. Book used Prices in Financial Markets by Dothan

2. Actuarial Science 960: Credibility Theory and Loss Distributions. Books used Loss Distributions by Hogg and Klugman, Introduction to Credibility Theory by Herzog, and Casualty Actuarial Society Study Notes

3. Actuarial Science 973 (later changed to 473/873): Risk Theory. Book used Actuarial Mathematics by Bowers et al

4. Actuarial Science 911 (later changed to 445/845): Mathematics of Graduation. Book used Graduation: The Revision of Estimates by London

5. Actuarial Science 450/850: Stochastic Processes for Actuaries. Book used Introduction to Probability Models by Ross

6. Actuarial Science 898: Regression and Time Series. Book used Statistical Methods For Forecasting by Abraham and Ledolter

7. Actuarial Science 425/825: Survival Models. Book used Survival Models and Their Estimation by London, 1993-1999, and Survival Analysis by Klein and Moeschberger 2000-2001

8. Actuarial Science 430/830: Actuarial Forecasting Techniques. Book used Econometric Models and Economic Forecasts by Pindyck and Rubinfeld

9. Actuarial Science 440/840: Theory of Interest. Book used The Theory of Interest by Kellison

10. Actuarial Science 420/820: Mathematics of Demography. Book used Demography by Brown
11. Statistics 888: Time Series. Book used Time Series: Theory and Methods by Brockwell and Davis

12. Statistics 482/882: Mathematical Statistics I: Distribution Theory. Book used Introduction to Mathematical Statistics by Hogg and Craig

13. Statistics 483: Mathematical Statistics II: Inference. Book used Introduction to Mathematical Statistics by Hogg and Craig

14. Statistics 380/880 Statistics and Applications. Book used Probability and Statistics for Engineers and Scientists by Walpole and Myers

15. Finance 361. Book used Fundamentals of Corporate Finance by Brealey, Myers, and Marcus

16. Actuarial Science 410/810. Introduction to Credibility and Simulation. Books used: Loss Models by Klugman, Panger, and Willmot, Foundations of casualty Actuarial Science by casualty Actuarial Society, and Simulation by Ross

INDUSTRY EXPERIENCE

Research Economist, Ministry of Economic Affairs and Finance, Iran, 1977-1984

Research Assistant, did data analysis and consulting for the Department of Anatomy of Michigan State University, 1987-1989

OTHER ACTIVITIES

Served as member of Ph.D. supervisory committee for Saeed Marvizadeh Zamiri, Industrial Engineering, 2011-2013

Member of the Assessment Committee, College of Business Administration, UNL, 2008-2011.

Referee for the Journal of Multivariate Analysis, Journal of Statistical planning and Inference, Journal of Actuarial Practice, Communications in Statistics, and the Quarterly Journal of Business and Economics

Served as member of Masters supervisory committee for Mansour Abdoli, Department of Industrial Engineering, UNL, 2002.

Served as member of Ph.D. supervisory committee for Dae-Lyong Kim, Department of Finance

Served as a member of the Research Committee, College of Business Administration, UNL, 2007

Served as member of Gender and Minority Issues Committee, College of Business Administration, UNL, 1996-2002

Served as member of Scholarships, Honors and Awards Committee, College of Business Administration, UNL, 1997-2000