

CURRICULUM VITAE for S.G.Walker

EDUCATION

Sep 1976–Nov 1983. Sutton Manor High School, Sutton, Surrey.

Oct 1984–Jun 1987. Oriel College, Oxford University
(awarded Open Exhibition on entry to Oriel College).

Oct 1992–Sep 1995. Imperial College, London.

QUALIFICATIONS

A-levels (1983) Maths, Further maths, Chemistry, Physics.

Degree (1987) BA (Hons.) First class in Mathematics.

Higher Degree (1995) PhD Statistics: ‘Bayesian parametric and nonparametric methods with applications in medical statistics’, supervised by Jon Wakefield.

WORK

Oct 1987–Dec 1988 Bacon and Woodrow Consulting Actuaries.

Jan 1989–Jun 1990 Citicorp.

Sep 1990–Aug 1992 Mosoch, Kenya.

Oct 1995–Oct 1997 Research Associate. Department of Mathematics, Imperial College, London. Funded by an EPSRC ROPA.

Oct 1997–Sep 1999 Lecturer in Statistics. Department of Mathematics, Imperial College, London.

Oct 1999–April 2000 Reader in Statistics. Department of Mathematics, Imperial College, London.

April 2000–Sep 2004 Professor of Statistics. Department of Mathematical Sciences, University of Bath.

Oct 2004–present Professor of Statistics. Institute of Mathematics, Statistics and Actuarial Science, University of Kent.

PUBLICATIONS

1. Walker, S.G. (1995). Generating random variates from D-distributions via substitution sampling. *Statistics and Computing* **5**, 311–315.
2. Walker, S.G. and Wakefield, J.C. (1996). Bayesian semiparametric approaches to the population modelling of a monotonic dose response curve. In *Bayesian Statistics 5*, pp.783–790 (eds, J.M.Bernado et al.) Oxford University Press.
3. Walker, S.G. (1996). A Bayesian maximum a posteriori algorithm for categorical data under informative general censoring. *The Statistician* **45**, 293–298.
4. Walker, S.G. (1996). An EM algorithm for nonlinear random effects models. *Biometrics* **52**, 934–944.
5. Walker, S.G. and Muliere, P. (1996). A Bayesian nonparametric estimator based on left censored data. *Journal of the Italian Statistical Society* **5**, 285–295.
6. Walker, S.G. and Muliere, P. (1997). A characterisation of Pólya tree distributions. *Statistics and Probability Letters* **31**, 163–168.
7. Wakefield, J.C. and Walker, S.G. (1997). A population approach to initial dose selection. *Statistics in Medicine* **16**, 1135–1149.
8. Muliere, P. and Walker, S.G. (1997). A Bayesian nonparametric approach to determining a maximum tolerated dose. *Journal of Statistical Planning and Inference* **61**, 339–353.
9. Muliere, P. and Walker, S.G. (1997). A Bayesian nonparametric approach to survival analysis using Pólya trees. *Scandinavian Journal of Statistics* **24**, 331–340.
10. Walker, S.G. and Mallick, B.K. (1997). Hierarchical generalised linear models and frailty models with Bayesian nonparametric mixing. *Journal of the Royal Statistical Society, Series B* **59**, 845–860.
11. Walker, S.G. and Muliere, P. (1997). Beta-Stacy processes and a generalisation of the Pólya-urn scheme. *Annals of Statistics* **25**, 1762–1780.
12. Mallick, B.K. and Walker, S.G. (1997). Combining information from several experiments with nonparametric priors. *Biometrika* **84**, 697–706.

13. Walker, S.G. and Mallick, B.K. (1997). A note on the scale parameter of the Dirichlet process. *The Canadian Journal of Statistics* **25**, 473–479.
14. Wakefield, J.C. and Walker, S.G. (1997). Bayesian nonparametric population models: formulation and comparison with likelihood approaches. *Journal of Pharmacokinetics and Biopharmaceutics* **25**, 235–253.
15. Muliere, P. and Walker, S.G. (1998). Extending the family of Bayesian bootstraps and exchangeable urn schemes. *Journal of the Royal Statistical Society, Series B* **60**, 175–182.
16. Walker, S.G. (1998). A characterisation of Hjort’s discrete time beta process. *Statistics and Probability Letters* **37**, 351–355.
17. Walker, S.G. and Damien, P. (1998). Sampling methods for Bayesian nonparametric inference involving stochastic processes. In *Practical Nonparametric and Semiparametric Bayesian Statistics*. Eds., D.Dey, P.Müller and D.Sinha. pp. 243–254. Lecture Notes in Statistics, Springer.
18. Walker, S.G. (1998). A nonparametric approach to a survival study with surrogate endpoints. *Biometrics* **54**, 662–672.
19. Walker, S.G. and Wakefield, J.C. (1998). Population models with a nonparametric random coefficient distribution. *Sankhya, Series B* **60**, 196–214.
20. Walker, S.G. and Damien, P. (1998). A full Bayesian nonparametric analysis involving a neutral to the right process. *Scandinavian Journal of Statistics* **25**, 669–680.
21. Damien, P., Wakefield, J.C. and Walker, S.G. (1999). Gibbs sampling for Bayesian nonconjugate and hierarchical models using auxiliary variables. *Journal of the Royal Statistical Society, Series B* **61**, 331–344.
22. Walker, S.G. and Damien, P. (1999). A note on Ramaswamy et al.’s latent joint segmentation model. *Journal of Marketing Research* **36**, 112–114.
23. Walker, S.G. (1999). The uniform power distribution. *Journal of Applied Statistics* **26**, 508–517.
24. Walker, S.G., Damien, P., Laud, P.W. and Smith, A.F.M. (1999). Bayesian nonparametric inference for random distributions and related

- functions (with discussion). *Journal of the Royal Statistical Society, Series B* **61**, 485–527.
25. Walker, S.G. and Gutiérrez-Peña, E. (1999). Robustifying Bayesian procedures (with discussion). In *Bayesian Statistics 6*. J.M.Bernardo, J.O. Berger, A.P.Dawid, A.F.M.Smith (Eds.) pp. 685–710. Oxford University Press.
 26. Walker, S.G. and Mallick, B.K. (1999). A Bayesian accelerated failure time model. *Biometrics* **55**, 477–483.
 27. Damien, P. and Walker, S.G. (1999). A full Bayesian analysis of circular data using von Mises distribution. *The Canadian Journal of Statistics* **27**, 291–298.
 28. Walker, S.G. and Stephens, D.A. (1999). A multivariate family of distributions on $(0, \infty)^p$. *Biometrika* **86**, 703–709.
 29. Walker, S.G. and Muliere, P. (1999). A characterisation of a neutral to the right prior via an extension of Johnson’s sufficientness postulate. *Annals of Statistics* **27**, 589–599.
 30. Walker, S.G. and Damien, P. (1999). Characterisations, stochastic equations and the Gibbs sampler. *Journal of Applied Probability* **36**, 747–751.
 31. Walker, S.G. (2000). A note on the innovation distribution of a gamma distributed autoregressive process. *Scandinavian Journal of Statistics* **27**, 575–576.
 32. Walker, S.G. and Damien, P. (2000). Representations of Lévy processes without Gaussian components. *Biometrika* **87**, 477–483.
 33. Claxton, K., Lacey, L.F. and Walker, S.G. (2000). Selecting treatments: a decision theoretic approach. *Journal of the Royal Statistical Society, Series A* **163**, 211–225.
 34. Muliere, P., Secchi, P. and Walker, S.G. (2000). Urn schemes and reinforced random walks. *Stochastic Processes and their Applications* **88**, 59–78.
 35. Muliere, P. and Walker, S.G. (2000). Neutral to the right processes from a predictive perspective: a review and new developments. *Metron* **58**, 13–30.

36. Walker, S.G., Gutiérrez-Peña, E. and Muliere, P. (2001). A decision-theoretic approach to model averaging. *Journal of the Royal Statistical Society, Series D* **50**, 31-39.
37. Gutiérrez-Peña, E. and Walker, S.G. (2001). A Bayesian predictive approach to model selection. *Journal of Statistical Planning and Inference* **93**, 259–276.
38. Damien, P. and Walker, S.G. (2001). Sampling truncated normal, beta and gamma densities. *Journal of Computational and Graphical Statistics* **10**, 206–215.
39. Walker, S.G. and Page, C.J. (2001). Generalised ridge regression and a generalisation of the C_p statistic. *Journal of Applied Statistics* **28**, 911–922.
40. Hjort, N.L. and Walker, S.G. (2001). A note on kernel density estimators with optimal bandwidths. *Statistics and Probability Letters* **54**, 153–159.
41. Adham, S.A. and Walker, S.G. (2001). A multivariate Gompertz-type distribution. *Journal of Applied Statistics* **28**, 1051–1065.
42. Lux, A., Walker, S.G., O’Callaghan, F.J.K. and Greeley, C.S. (2001). Shaken baby syndrome. *The Lancet (Correspondence Section)* **357**, 1201–1210.
43. Walker, S.G. and Hjort, N.L. (2001). On Bayesian consistency. *Journal of the Royal Statistical Society, Series B* **63**, 811–821.
44. Damien, P. and Walker, S.G. (2002). A Bayesian nonparametric comparison of two treatments. *Scandinavian Journal of Statistics* **29**, 51–56.
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- relation between von Bertalanffy growth parameters. *Canadian Journal of Fisheries and Aquatic Sciences* **59**, 424–432.
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 50. Muliere, P., Secchi, P. and Walker, S.G. (2003). Reinforced random processes in continuous time. *Stochastic Processes and their Applications* **104**, 117–130.
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 53. Walker, S.G. (2003). Invited comment on the paper “Slice Sampling” by Radford Neal. *Annals of Statistics* **31**, 755–758.
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 59. Choy, S.T.B. and Walker, S.G. (2003). The extended exponential power distribution and Bayesian robustness. *Statistics and Probability Letters* **65**, 227–232.

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61. Lijoi, A., Prünster, I. and Walker, S.G. (2004). Extending Doob’s consistency theorem to nonparametric densities. *Bernoulli* **10**, 651–663.
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63. Walker, S.G., Damien, P. and Lenk, P.J. (2004). On priors with a Kullback-Leibler property. *Journal of the American Statistical Association* **99**, 404–408.
64. Walker, S.G. (2004). Modern Bayesian asymptotics. *Statistical Science* **19**, 111–117.
65. Walker, S.G. (2004). Hellinger consistency for a discrete prior. *Pakistan Journal of Statistics* **20**, 321–327.
66. Nieto-Barajas, L.E. and Walker, S.G. (2004). Bayesian nonparametric survival analysis via Lévy driven Markov processes. *Statistica Sinica* **14**, 1127–1146.
67. Walker, S.G. (2004). New approaches to Bayesian consistency. *Annals of Statistics* **32**, 2028–2043.
68. Nieto-Barajas, L.E., Prünster, I. and Walker, S.G. (2004). Normalised random measures driven by increasing additive processes. *Annals of Statistics* **32**, 2343–2360.
69. Walker, S.G. (2005). Improving bounds for nonmaximal eigenvalues of nonnegative matrices. *Linear Algebra and its Applications* **397**, 133–139.
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71. Pitt, M.K. and Walker, S.G. (2005). Constructing stationary time series models using auxiliary variables with applications. *Journal of the American Statistical Association* **100**, 554–564.
72. Walker, S.G. (2005). A note on Bayes factors. *Australian and New Zealand Journal of Statistics* **47**, 325–328.

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74. Lijoi, A., Prünster, I. and Walker, S.G. (2005). On consistency of nonparametric normal mixtures for Bayesian density estimation. *Journal of the American Statistical Association* **100**, 1292–1296.
75. Walker, S.G., Lijoi, A., Prünster, I. (2005). Data tracking and the understanding of Bayesian consistency. *Biometrika* **92**, 765–778.
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77. Nieto-Barajas, L.E. and Walker, S.G. (2005). A semi-parametric Bayesian analysis of survival data based on Lévy-driven processes. *Lifetime Data Analysis* **11**, 529–544.
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84. Karabatsos, G. and Walker, S.G. (2006). Normalised maximum likelihood and Bayesian decision theory. *Journal of Mathematical Psychology* **50**, 517–520.
85. Walker, S.G. (2007). Sampling the Dirichlet mixture model with slices. *Communications in Statistics* **36**, 45–54.

86. Walker, S.G., Hatjispyros, S.J. and Nicolieris, T. (2007). A Fleming-Viot process and Bayesian nonparametrics. *Annals of Applied Probability* **17**, 67–80.
87. Walker, S.G. and Gutiérrez-Peña, E. (2007). Bayesian parametric inference in a nonparametric framework. *TEST* **16**, 188–197.
88. Walker, S.G., Lijoi, A. and Prünster, I. (2007). On rates of convergence for posterior distributions in infinite dimensional models. *Annals of Statistics* **35**, 738–746.
89. Mena, R.H. and Walker, S.G. (2007). On the stationary version of the generalized hyperbolic ARCH model. *Annals of the Institute of Statistical Mathematics* **59**, 325–348.
90. Bulla, P., Muliere, P. and Walker, S.G. (2007). Bayesian nonparametric estimation of a bivariate survival function. *Statistica Sinica* **17**, 427–444.
91. Shaddick, G., Choo, L.L. and Walker, S.G. (2007). Modeling correlated count data with covariates. *Journal of Statistical Computation and Simulation* **77**, 945–954.
92. Lijoi, A., Prünster, I. and Walker, S.G. (2007). Bayesian consistency for stationary models. *Econometric Theory* **23**, 749–759
93. Walker, S.G. (2007). Bayesian inference via a minimisation rule. *Sankhya* **68**, 542–553.
94. Karabatsos, G. and Walker, S.G. (2007). Bayesian nonparametric inference of stochastically ordered distributions, with Pólya trees and Bernstein polynomials. *Statistics and Probability Letters* **77**, 907–913.
95. Nieto-Barajas, L.E. and Walker, S.G. (2007). A Bayesian nonparametric bivariate failure time model. *Computational Statistics and Data Analysis* **51**, 6102–6113.
96. Hatjispyros, S.J., Nicolieris, T. and Walker, S.G. (2007). Parameter estimation for random dynamical systems using slice sampling. *Physica A* **381**, 71–81.
97. Mena, R.H. and Walker, S.G. (2007). Stationary mixture transition distribution (MTD) models via predictive distributions. *Journal of Statistical Planning and Inference* **137**, 3103–3112.

98. Lijoi, A., Prünster, I. and Walker, S.G. (2007). On convergence rates for nonparametric distributions. *Australian and New Zealand Journal of Statistics* **49**, 209–219.
99. Nieto-Barajas, L.E. and Walker, S.G. (2007). Gibbs and autoregressive processes. *Statistics and Probability Letters* **77**, 1479–1485.
100. Choo, L.L. and Walker, S.G. (2008). A new approach to investigating spatial variations of disease. *Journal of the Royal Statistical Society, Series A* **171**, 395–405.
101. Hatjispyros, S.J., Nicolieris, T. and Walker, S.G. (2008). Bivariate prior distributions via branching exchangeable sequences. *Journal of Statistical Planning and Inference* **138**, 1799–1816.
102. Lijoi, A., Prünster, I. and Walker, S.G. (2008). Investigating nonparametric priors with Gibbs structure. *Statistica Sinica* **18**, 1653–1668.
103. Lijoi, A., Prünster, I. and Walker, S.G. (2008). Bayesian nonparametric estimators derived from conditional Gibbs structures. *Annals of Applied Probability* **18**, 1519–1547.
104. Walker, S.G. and Van Mieghem, P.F.A. (2008). On lower bounds for the largest eigenvalue of a symmetric matrix. *Linear Algebra and its Applications* **429**, 519–526.
105. Walker, S.G. (2008). “Bayesian nonparametrics.” In *The New Palgrave Dictionary of Economics*. Second Edition. Eds. Steven N. Durlauf and Lawrence E. Blume. Palgrave Macmillan.
106. Favaro, S. and Walker, S.G. (2008). A generalized constructive definition of the Dirichlet process. *Statistics and Probability Letters* **78**, 2836–2838.
107. Lijoi, A., Prünster, I., and Walker, S.G. (2008). Posterior analysis for some classes of nonparametric models. *Journal of Nonparametric Statistics* **20**, 447–457.
108. Shively, T.S., Sager, T.W. and Walker, S.G. (2009). A Bayesian approach to nonparametric monotone function estimation. *Journal of the Royal Statistical Society, Series B* **71**, 159–175.
109. Hjort, N.L. and Walker, S.G. (2009). Quantile pyramids for Bayesian nonparametrics. *Annals of Statistics* **37**, 105–131.

110. Karabatsos, G. and Walker, S.G. (2009). Coherent psychometric modeling with Bayesian nonparametrics. *British Journal of Mathematical and Statistical Psychology* **62**, 1–20.
111. Contreras-Cristán, A., Mena, R.H. and Walker, S.G. (2009). On the construction of stationary AR(1) models via random distributions. *Statistics* **43**, 227–240.
112. Kume, A. and Walker, S.G. (2009). On the Fisher–Bingham distribution. *Statistics and Computing* **19**, 167–172.
113. Ruggiero, M. and Walker, S.G. (2009). Bayesian nonparametric construction of the Fleming–Viot process with fertility selection. *Statistica Sinica* **19**, 707–720.
114. Karabatsos, G. and Walker, S.G. (2009). A Bayesian nonparametric approach to test equating. *Psychometrika* **74**, 211–232.
115. Karabatsos, G. and Walker, S.G. (2009). Rejoinder on the normalized maximum likelihood and Bayesian decision theory: Reply to Grünwald and Navarro (2009). *Journal of Mathematical Psychology* **53**, 52.
116. Fuentes–Garcia, R., Mena, R.H. and Walker, S.G. (2009). A nonparametric dependent process for Bayesian regression. *Statistics and Probability Letters* **79**, 1112–1119.
117. Bulla, P, Muliere, P. and Walker, S.G. (2009). A Bayesian nonparametric estimator of a multivariate survival function. *Journal of Statistical Planning and Inference* **139**, 3639–3648.
118. Hatjispyros, S.J., Nicoliris, T. and Walker, S.G. (2009). A Bayesian nonparametric study of a dynamic nonlinear model. *Computational Statistics and Data Analysis* **53**, 3948–3956.
119. Ruggiero, M. and Walker, S.G. (2009). Countable representation for infinite–dimensional diffusions derived from the two parameter Poisson Dirichlet process. *Electronic Communications in Probability* **14**, 501–517.
120. Favaro, S., Ruggiero, M. and Walker, S.G. (2009). On a Gibbs sampler–based random process in Bayesian nonparametrics. *Electronic Journal of Statistics* **3**, 1556–1566.

121. Mena, R.H. and Walker, S.G. (2009). On a construction of Markov models in continuous time. *Metron* **67**, 303–323.
122. Martinelli, A., Ruggiero, M. and Walker, S.G. (2010). A note on convergence rates for posterior distributions via large deviations techniques. *Statistical Papers* **51**, 337–347.
123. Favaro, S. and Walker, S.G. (2010). On the distributions of sums of independent exponential random variables via Wilks’ integral representation. *Acta Applicandae Mathematicae* **109**, 1035–1042.
124. Fuentes–Garcia, R. and Walker, S.G. (2010). A new approach to classification. *Journal of Applied Statistics* **37**, 137–146.
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126. Kalli, M., Griffin, J.E. and Walker, S.G. (2010). Slice sampling mixture models. *Statistics and Computing* **21**, 93–105.
127. Stott, J., Rodgers, P., Martinez–Ovando, J.C. and Walker, S.G. (2010). Automatic metro map layout using multicriteria optimization. *IEEE Transactions on Visualization and Computer Graphics* **17**, 101–114.
128. Fuentes–Garcia, R., Mena, R.H. and Walker, S.G. (2010). A new Bayesian nonparametric mixture model. *Communications in Statistics* **39**, 669–682.
129. Wang, X. and Walker, S.G. (2010). A penalised data–driven block shrinkage approach to empirical Bayes wavelet estimation. *Statistics and Probability Letters* **80**, 990–996.
130. Bissiri, P.G. and Walker, S.G. (2010). On Bayesian learning from Bernoulli observations. *Journal of Statistical Planning and Inference* **140**, 3520–3530.
131. Salway, R., Lee, D., Shaddick, G. and Walker, S.G. (2010). Bayesian latent variable modelling in studies of air pollution and health. *Statistics in Medicine* **29**, 2732–2742.
132. Karabatsos, G. and Walker, S.G. (2010). A Bayesian nonparametric model for test equating. In Chapter 11 of A. von Davier (Ed.), *Statistical Models for Equating, Scaling, and Linking*. Springer.

133. Fuentes–Garcia, R., Mena, R.H. and Walker, S.G. (2010). A probability for classification based on the mixture of Dirichlet process model. *Journal of Classification* **27**, 389–403.
134. Walker, S.G. and Gutiérrez-Peña, E. (2011). A decision–theoretical view of default priors. *Theory and Decision* **70**, 1–11.
135. Griffin, J.E. and Walker, S.G. (2011). Posterior simulation of normalized random measure mixtures. *Journal of Computational and Graphical Statistics* **20**, 241–259.
136. Favaro, S., Prünster, I., and Walker, S.G. (2011). On a class of random probability measures with general predictive structure. *Scandinavian Journal of Statistics* **38**, 359–376.
137. Walker, S.G. (2011). Bounds for the second largest eigenvalue of a transition matrix. *Linear and Multilinear Algebra* **59**, 755–760.
138. Shively, T.S., Walker, S.G. and Damien, P. (2011). Nonparametric function estimation subject to monotonicity, convexity and other shape constraints. *Journal of Econometrics* **161**, 166–181.
139. Hatjispyros, S.J., Nicoliris, T. and Walker, S.G. (2011). Dependent mixtures of Dirichlet processes. *Computational Statistics and Data Analysis* **55**, 2011–2025.
140. Walker, S.G. (2011). Posterior sampling when the normalizing constant is unknown. *Communications in Statistics* **40**, 784–792.
141. Hatjispyros, S.J. and Walker, S.G. (2011). A high accuracy stochastic estimation of a nonlinear deterministic model. *Physics Letters A* **375**, 1954–1964.
142. Mena, R.H., Ruggiero, M. and Walker, S.G. (2011). Geometric stick–breaking processes for continuous–time Bayesian nonparametric modeling. *Journal of Statistical Planning and Inference* **141**, 3217–3230.
143. Walker, S.G., Laud, P.W., Zantedeschi, D. and Damien, P. (2011). Direct sampling. *Journal of Computational and Graphical Statistics* **20**, 692–713.
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152. Bissiri, P.G. and Walker, S.G. (2012). Converting information into probability measures with the Kullback–Leibler divergence. To appear in *Annals of the Institute of Statistical Mathematics*.
153. De Blasi, P. and Walker, S.G. (2012). Bayesian asymptotics with misspecified models. To appear in *Statistica Sinica*.
154. Ruggiero, M., Walker, S.G. and Favaro, S. (2012). Alpha–diversity processes and normalized inverse–Gaussian diffusions. To appear in *Annals of Applied Probability*.
155. Favaro, S. and Walker, S.G. (2012). Slice sampling σ -stable Poisson–Kingman mixture models. To appear in *Journal of Computational and Graphical Statistics*.
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157. Wang, X. and Walker, S.G. (2012). Full Bayesian wavelet inference with a nonparametric prior. To appear in *Journal of Statistical Planning and Inference*.
158. Kacperczyk, M., Damien, P. and Walker, S.G. (2012). A new class of Bayesian semiparametric models with applications to options pricing. To appear in *Quantitative Finance*.
159. Walker, S.G. (2012). Computing marginal likelihoods via posterior sampling. To appear in *Communications in Statistics*.
160. Rodriguez, C.E. and Walker, S.G. (2012). Univariate Bayesian nonparametric mixture modeling with unimodal kernels. To appear in *Statistics and Computing*.
161. Antoniano–Villalobos, I. and Walker, S.G. (2012). Bayesian nonparametric inference for the power likelihood. To appear in *Journal of Computational and Graphical Statistics*.
162. Xiang, F. and Walker, S.G. (2012). Bayesian consistency for regression models under a supremum distance. To appear in *Journal of Statistical Planning and Inference*.

ArXiv REPORTS

Stephen G. Walker. A Gibbs sampling alternative to Reversible Jump MCMC. ArXiv:09024117v1

Pier Giovanni Bissiri and Stephen G. Walker. A definition of conditional probability distribution with non-stochastic information. ArXiv:1102.3681v1

CONFERENCES

1. Invited Speaker: Statisticians in the Pharmaceutical Industry, Blackpool, September 1995.
2. Invited Speaker: The art of nonparametric statistics: methodologies and applications, Université Catholique de Louvain, Belgium, February 1997.

3. Invited Speaker: Bayesian Nonparametric Conference, Belgirate, Italy, June 1997.
4. Invited Speaker: Mathematical Statistics and its Applications to Biosciences, ISI-Satellite Meeting, Rostock, August/September 1997.
5. Invited Speaker: 6th Valencia International Meeting on Bayesian Statistics, Las Fuentes, Spain, May/June 1998.
6. Invited Speaker: Joint Statistical Meeting, Dallas, USA, August 1998.
7. Presenter: Series of 4 Seminars at University of Bocconi, Milan, Italy, April 1999.
8. Presenter: Summer School, University of Bocconi, Milan, Italy, July 2000.
9. Joint Organizer: Bayesian Nonparametric Conference, Michigan, USA, July 2001.
10. Session Organizer: European Meeting of Statisticians, Portugal, August 2001.
11. Session Organizer: International Meeting on Nonparametric Statistics, Crete, June 2002.
12. Invited Speaker: Royal Statistical Society Conference, Plymouth, UK, September 2002.
13. Invited Speaker: 3rd Objective Bayesian Conference, Aussois, France, June 2003.
14. Session Organizer: ISI meeting, Berlin, August 2003.
15. Invited Speaker: ISBA 2004 World Meeting, Chile, May 2004.
16. Member of Scientific Committee: Bayesian Nonparametric Conference, Rome, June 2004.
17. Invited Speaker: COBAL 2 Meeting, San Jose, Mexico, Feb 2005.
18. Invited Speaker: European Meeting of Statisticians, Oslo, July 2005.
19. Member of Scientific Committee: Bayesian Nonparametric Conference, Korea, 2006.

20. Invited Speaker: JSM, Seattle, August 2006.
21. Co-organizer: Isaac Newton Institute Programme on Bayesian Nonparametric Regression, Cambridge, July/August 2007.
22. Member of Scientific Committee: Bayesian Nonparametric Conference, Turin, June 2009.
23. Speaker: JSM, Vancouver, August 2010.
24. Invited Speaker: International Workshop of the ERCIM Working Group on Computing and Statistics, London, December 2010.
25. Member of Scientific Committee: Bayesian Nonparametric Conference, Mexico, 2011.
26. Invited Speaker: ISI World Statistics Congress, Dublin, August 2011.
27. Keynote Speaker, 4th International Conference of the ERCIM Working Group on Computing & Statistics. London, December 2011.
28. Keynote Speaker, ISBA 2012 World Meeting, Kyoto, June 2012.
29. Programme Committee Member, EMS, Budapest, 2013.
30. Member of Scientific Committee: Bayesian Nonparametric Conference, Amsterdam, 2013.

GRANTS

Investigator: Bayesian nonparametric statistics; methods, theory and applications Workshop. University of Reading, 23 - 28 July, 1999. Funded by EPSRC (GR/M64772/01), £ 16 436.

Awarded EPSRC Advanced Research Fellowship (GR/A11533/01 & 02), October 2001–September 2006, £ 249 057.

Co-investigator with C.Chatfield: Mixed effects models for functional data. Funded by EPSRC (GR/R55375/01), £ 6 342.

Co-investigator with S.T.B.Choy, University of Hong Kong: Analysis of generalised linear mixed models with applications. Funded by Research Grants Council, Hong Kong.

Nuffield Foundation Undergraduate Research Bursary, £ 1 186.

Co-investigator with X. Wang, KTP (Knowledge Transfer Partnership) grant funded by Technology Strategy Board, £ 124 776.

Co-investigator with George Karabatsos (University of Illinois–Chicago). Advances and Applications in Bayesian Density Regression. Funded by National Science Foundation, Program in Methodology, Measurement, and Statistics: Grant Number SES-1156372. June, 2012 to June, 2014, \$280,000.

PhD STUDENTS

1. Luis Nieto-Barajas. (2001). Bayesian nonparametric survival analysis via Markov processes. (Winner L.J. Savage Award, 2001).
2. Samia Adham. (2001). Multivariate Gompertz and Gompertz-type distributions.
3. Ramses Mena. (2003). Stationary models using latent structures. (Honorable mention L.J. Savage Award, 2004).
4. Paolo Bulla. (2004). Application of reinforced urn processes to survival analysis. (Joint with Pietro Muliere).
5. Louise Choo. (2006). Investigating spatial variations of non-infectious diseases.
6. Matteo Ruggiero. (2007). Urn-based particle processes for Fleming-Viot models in Bayesian nonparametrics. (Joint with Pietro Muliere).
7. Maria Kalli. (2008). Bayesian nonparametrics and applications in financial econometrics.
8. Stefano Favaro. (2008). Contributions to the Dirichlet process and related classes of random probability measures. (Joint with Pietro Muliere).
9. Dolores Sanchez Castaneda. (2009). Group decision making: Theory and applications.
10. David Rodrigues. (2010). Modeling election poll data using time series analysis.
11. Juan-Carlos Martinez Ovando. (2011). Contributions to Bayesian non-

parametric modeling of time series data (Winner L.J.Savage Award, 2011).

12. Fei Xiang. (2011). Bayesian consistency for nonparametric regression models.

13. Antonio Ortiz. Submitted February 2012.

14. Isadora Antoniano. Started October 2008.

15. Carlos Erwin Rodriguez. Started January 2009.

16. Cristiano Villa. Started October 2010.

DUTIES

Member of Research Section of Royal Statistical Society, 1997–1999.

Associate Editor for Scandinavian Journal of Statistics, 2006–2009.

Associate Editor for Annals of Statistics, 2007–2009.

De Groot Prize Committee Member, 2010.

Chair: Bayesian Nonparametric Section of ISBA, 2011–2012.

Guest Editor: Computational Statistics & Data Analysis: Special Issue on Bayesian Computing, Methods and Applications.

Associate Editor for Journal of Statistical Planning & Inference, 2012–.

Associate Editor for Computational Statistics & Data Analysis, 2012–.

Associate Editor for Annals of Statistics, 2012–.

Associate Editor for Statistica Sinica, 2012–