

CONTACT INFORMATION	Department of Mathematics Mathematical Statistics Linköping University 581 83 LINKÖPING	<i>Phone:</i> +46-(0)13-281447 <i>E-mail:</i> martin.singull@liu.se <i>web:</i> users.mai.liu.se/maroh70/
BORN	January 29, 1977	
CITIZENSHIP	Sweden	
RESEARCH INTERESTS	<p>My research interest is multivariate statistics, focusing on multivariate (vector-) normal distribution with a patterned covariance matrix, for example a covariance matrix with a banded structure. I have also considered a Growth Curve model (bilinear regression) with a linearly structured covariance matrix, e.g., banded, Toeplitz, special structure with zeros or some mix.</p> <p>Right now, I am working on high-dimensional data for the Growth Curve model. This problem is challenging since the maximum likelihood estimator for the mean is a weighted estimator with the inverse of the sample covariance matrix and the sample covariance matrix is singular for high-dimensional data.</p> <p>Another research interest is the Kronecker structured covariance matrix which leads to a matrix normal distribution or more general the multilinear normal distribution, i.e., a tensor normal distribution. The Kronecker structured model can for example be used in the purpose to model dependent multilevel observations.</p>	
ACADEMIC DEGREES	<p>Linköping University, Linköping, Sweden</p> <ul style="list-style-type: none">– Docent in Mathematical Statistics, March 2016.<ul style="list-style-type: none">• Seminar title (in Swedish): <i>Klassiska tillväxtkurvor, mönstrade kovariansmatriser och högdimensionell statistik</i>– Doctor of Philosophy PhD (Teknologie doktor), Mathematical Statistics, 2009.<ul style="list-style-type: none">• PhD thesis: <i>Studies in Estimation of Patterned Covariance Matrices</i>– Licentiate of Engineering (Teknologie licentiat), Mathematical Statistics, 2007.<ul style="list-style-type: none">• Licentiate thesis: <i>Testing Spatial Independence using a Separable Covariance Matrix</i>– Master of Science in Applied Physics and Electrical Engineering (civilingenjör, teknisk fysik), 2003.<ul style="list-style-type: none">• Master thesis: <i>Utility Based Pricing of Contingent Claims using Stochastic Programming</i>	

ACADEMIC
EXPERIENCE

Linköping University, Linköping, Sweden

- *Head of Division* - Mathematical Statistics, Department of Mathematics, Linköping University

January 2016 to present

- *Associate Professor*, Department of Mathematics, Mathematical Statistics, Linköping University

March 2016 to present

- *Assistant Professor*, Department of Mathematics, Mathematical Statistics, Linköping University

April 2012 to March 2016

- *Research Associate*, Department of Mathematics, Mathematical Statistics, Linköping University

July 2009 to April 2012

- *Graduate Student*

June 2004 to June 2009

- Supervisor: Professor Timo Koski, Department of Mathematics, Mathematical Statistics. Royal Institute of Technology, Stockholm.
- Co-supervisor: Professor Dietrich von Rosen, Centre of Biostochastics. Swedish University of Agricultural Sciences, Uppsala.

- *Teaching Assistant*, Department of Mathematics, Mathematical Statistics, Linköping University

October 2002 to June 2004

- *Undergraduate Student*

September 1997 to June 2003

RESEARCH VISITS

- Department of Statistics, P. J. Safarik University, Kosice, Slovakia.

June 2011

- Department of Statistics, University of Toronto, Canada.

April 2014

March 2013, August 2013

May 2011

October 2009

May 2008 to October 2008

- Department of Biometry and Informatics, Otto-von-Guericke-Universität, Magdeburg, Germany.

December 2005

BIBLIOGRAPHY

Thesis

- Ohlson, M. (2009). Studies in Estimation of Patterned Covariance Matrices. Doctor of Philosophy PhD (Teknologie doktor), Mathematical Statistics, Linköping University, Linköping, Sweden.

- Ohlson, M. (2007). Testing Spatial Independence using a Separable Covariance Matrix. Licentiate of Engineering (Teknologie licentiat), Mathematical Statistics, Linköping University, Linköping, Sweden.

Refereed Publications

- with Ngaruye, I., Nzabanita, J. and von Rosen, D. (2016). Small Area Estimation under a Multivariate Linear Model for Repeated measures Data. Accepted for publication in *Communications in Statistics - Theory and Methods*.
- with Evarest, E., Berntsson, F. and Charles, W. (2016). Regime Switching models on Temperature Dynamics. Accepted for publication in *International Journal of Applied Mathematics and Statistics*.
- with Srivastava, M. S. (2016). Testing Sphericity and Intraclass Covariance Structures under a Growth Curve Model in High Dimension. Accepted for publication in *Communications in Statistics - Simulation and Computation*.
- with Srivastava, M. S. (2016). Test for the mean matrix in a Growth Curve model for high dimensions. Accepted for publication in *Communications in Statistics - Theory and Methods*.
- with Nzabanita, J. and von Rosen, D. (2015). Bilinear regression model with Kronecker and linear structures for the covariance matrix. *Afrika Statistika* 10(2):827-837.
- with Nzabanita, J. and von Rosen, D. (2015). Extended GMANOVA model with a Linearly Structured Covariance Matrix. *Mathematical Methods of Statistics* 24(4):280-291.
- with Pielaszkiwicz, J. and von Rosen, D. (2015). On $E[\prod_{i=0}^k tr\{W^{m_i}\}]$, where $W \sim \mathcal{W}_p(I, n)$. Accepted for publication in *Communications in Statistics - Theory and Methods*.
- with Karlsson, E. (2015). More on Explicit Estimators for a Banded Covariance Matrix. *Acta et Commentationes Universitatis Tartuensis de Mathematica* 19(1):49-62.
- with Pielaszkiwicz, J. and von Rosen, D. (2014). Free cumulant-moment relation formula. *Acta et Commentationes Universitatis Tartuensis de Mathematica* 18(2):265-278.
- with Ahmad, M. R. and von Rosen, D. (2013). The Multilinear Normal Distribution: Introduction and Some Basic Properties. *Journal of Multivariate Analysis* 113:37-47.
- with Ahmad, M. R. and von Rosen, D. (2012). A note on mean testing for high dimensional multivariate data under non-normality. *Statistica Neerlandica* 67(1):81-99.
- with Srivastava, M. S. (2012). Profile Analysis with Random-Effects Covariance Structure. *Journal of the Japan Statistical Society* 42(2):145-164.
- with Nzabanita, J. and von Rosen, D. (2012). Estimation of parameters in the extended Growth Curve model with linearly structured covariance matrix. *Acta et Commentationes Universitatis Tartuensis de Mathematica* 16(1):13-32.
- with Koski, T. (2012). On the Distribution of Matrix Quadratic Forms. *Communications in Statistics - Theory and Methods* 41(18):3403-3415.

4. with Ahmad, M. R. and von Rosen, D. (2012). More on the Kronecker Structured Covariance Matrix. *Communications in Statistics - Theory and Methods* 41(13-14):2512–2523.
3. with Andrushchenko, Z. and von Rosen, D. (2011). Explicit Estimators under m -Dependence for a Multivariate Normal Distribution. *Annals of the Institute of Statistical Mathematics* 63(1):29-42.
2. with Srivastava, M. S. (2010). Profile Analysis for a Growth Curve Model. *Journal of The Japan Statistical Society* 40(1):1–21.
1. with von Rosen, D. (2010). Explicit Estimators of Parameters in the Growth Curve Model with Linearly Structured Covariance Matrices. *Journal of Multivariate Analysis* 101(5):1284–1295.

CONFERENCES
AND LECTURES

Conferences as invited speaker

- IWMS 2015, May 25-28 2015, Haikou, China – Invited speaker in *Mini-symposium on Linear and Mixed Models*. Title: *Testing sphericity and intraclass covariance structures under a growth curve model in high dimension*.
- AISC 2014, October 10-12 2014, University of North Carolina at Greensboro, USA – Invited Speaker in *Special session on Recent advances in multivariate theory and its application*. Title: *Test for the mean in a Growth Curve model for high dimensions*.
- JSM 2014, August 2-7 2014, Boston, Massachusetts, USA – Invited Speaker in *Topic-Contributed Session on Analysis with Kronecker product structured covariance matrices*. Title: *Expectation-maximization algorithm for the multilinear normal distribution*.
- IWMS 2013, August 12-15 2013, Toronto, Canada – Invited speaker in *Special Session on Perspectives on High Dimensional Data Analysis*. Title: *Test for the mean in a Growth Curve model in high dimension*.

Other Conferences

- IWMS 2011, 26 June - 1 July 2011, Tartu, Estonia. Title: *Profile Analysis for a Growth Curve Model*.
- LinStat 2010, 27-31 July 2010, Tomar, Portugal. Title: *More on the Kronecker structured covariance matrix*.
- IWMS 2010, 5-8 June 2009, Shanghai, P. R. China. Title: *Profile Analysis for a Growth Curve Model*.
- IWMS 2009, 23-27 June 2009, Smolenice Castle, Slovakia. Title: *Explicit Estimators of Parameters in the Growth Curve Model with Linearly Structured Covariance Matrices*.
- Swedish Society for Medical Statistics, Spring conference, 27 March 2009, Uppsala, Sweden. Title: *The Likelihood Ratio Statistic for Testing Spatial Independence using a Separable Covariance Matrix*.
- LinStat 2008, 21-25 April 2008, Bedlewo, Poland, at the Mathematical Research and Conference Center of the Polish Academy of Sciences. Title: *Explicit Estimators under m -Dependence for a Multivariate Normal Distribution*.
- The 8th Tartu Conference on Multivariate Statistics and The 6th Conference on Multivariate Distributions with Fixed Marginals, 26-29 June 2007, Tartu, Estonia, at University of Tartu. Title: *More on Distribution of Quadratic Forms*.
- MatTriad 2007, 22-24 March 2007, Bedlewo, Poland, at the Mathematical Research and Conference Center of the Polish Academy of Sciences. Title: *Distribution of Quadratic Forms*.

INTERNATIONAL COLLABORATIONS Among others Muni Srivastava, University of Toronto, Canada, Carlos A. Coelho, Universidade Nova de Lisboa, Daniel Klein, P. J. Safarik University, Slovakia, Ivan Zezula, P. J. Safarik University, Slovakia, Katarzyna Filipiak, Poznan University of Life Sciences, Poland, Augustyn Markiewicz, Poznan University of Life Sciences, Poland.

REFeree ASSIGNMENTS FOR JOURNALS Among others Journal of Multivariate Analysis, Linear Algebra and its Applications, Communications in Statistics - Theory and Methods, Journal of Statistical Planning, Computational Statistics and Data Analysis, Metrika.

COMMISSIONS OF TRUST Deputy Team Leader for the sub-programme Applied Mathematics and Statistics part of University of Rwanda – Sweden Research, Higher Education and Institutional Advancement Cooperation Programme.

January 2015 to present

Member of the board of Department of Mathematics, Linköping University.

January 2015 to present

Member of the board of Cramérsällskapet.

March 2014 to March 2016

Member of the board of Studies for Industrial Engineering and Logistics, Linköping University.

January 2012 to present

PhD-study coordinator (forskarutbildningskoordinator). Administrative work in the PhD-program together with the director of PhD-studies Bengt Ove Turesson.

April 2010 to December 2013

Member of the organizing committee for the Interdisciplinary Seminars serie given at Department of Mathematics, Linköping University. One of the main goals of the seminar is to learn more about interesting problems in applications. We invite people from different companies and university departments to give a short introduction to their area, to explain technical difficulties that they have and discuss problems they are currently interested in.

October 2010 to present

Chair of organizing committee for the International Conference on Trends and Perspectives in Linear Statistical Inference (LinStat2014) that will be held 24-28 August, 2014 at Linköping University, Sweden.

August 2014

Member of the group working for equal opportunities at the Department of Mathematics, Linköping University.

December 2007 to May 2013

Member of the organizing committee for the International Conference on Trends and Perspectives in Linear Statistical Inference (LinStat'2012) and the 21st International Workshop on Matrices and Statistics (IWMS 2012), 16-20 July 2012 at Bedlewo near Poznan, Poland.

July 2012

Member of the organizing committee (together with Professor Vladimir Kozlov and Professor Dietrich von Rosen) for the Workshops on Inverse Problems, Data, Mathematical Statistics and Ecology 2011 in Linköping.

August 2011

PEDAGOGICAL
SKILLS

Pedagogical Courses:

- Teaching in Higher Education, Step 1. Learning, Instructing and Knowledge, 6hp, Linköping University, Linköping, Sweden.
- Teaching in Higher Education, Step 2. Designing, Evaluating and Organizing Learning, 6hp, Linköping University, Linköping, Sweden.
- Teaching in Higher Education, Step 3. Research Supervision, Linköping University, Linköping, Sweden.

I have been responsible as examiner (lecturing and example classes) in the undergraduate programs for the following courses.

- TAMS65 – Mathematical Statistics, Second Course / Matematisk statistik I, fortsättningskurs
- TAMS38 (used to be TAMS12 and/or TAMS33) – Experimental Design and Biostatistics / Försöksplanering och biostatistik
- TAMS39 (used to be TAMS26) – Multivariate Statistical Methods / Multivariat statistik
- NUR005 – Sampling Techniques, Experimental Design and Statistical Models (Part II and III)

I have been responsible as examiner (lecturing) in the PhD-program for the following courses (for course descriptions see below).

- MAI0109 – Linear Statistical Models / Linjära statistiska modeller
- MAI0110 – Linear Statistical Inference / Linjär statistisk inferens

More Teaching Experience:

- Generalized Linear Models, Introductory Course
- Design and Analysis of Experiments
- Stochastic Processes
- Mathematical Statistics (Statistical Inference), Introductory Course
- Probability Theory, Introductory Course
- Foundation Course in Mathematics
- Calculus
- Financial Mathematics

DEVELOPMENT OF
COURSES /
PROGRAMMES

I have developed two PhD-courses:

- MAI0109 – Linear Statistical Models / Linjära statistiska modeller
- MAI0110 – Linear Statistical Inference / Linjär statistisk inferens

Developing of a new Master of Science program in Statistics which will be given at Department of Mathematics, University of Rwanda. The work is ongoing and is planned to finish January 2016 when the program plans to start.

October 2013 to present

I continuously develop and update the courses that I am responsible for, such that

- update the lectures,
- update and add new problems to the example classes, and
- update and add new problems to the computer exercises.

August 2009 to present

SUPERVISION

Graduated PhD-students

- Joseph Nzabanita (co-supervisor)
 - PhD thesis (June 2015): *Bilinear and Trilinear Regression Models with Structured Covariance Matrices*
Awarded the *Cramér Prize 2016*, e.g., best thesis in statistics and mathematical statistics 2015 in Sweden.
 - Licentiate thesis (May 2012): *Estimation in Multivariate Linear Models with Linearly Structured Covariance Matrices*
- Jolanta Pielaszkiewicz (co-supervisor)
 - PhD thesis (December 2015): *Contributions to High-Dimensional Analysis under Kolmogorov Condition*
 - Licentiate thesis (June 2013): *On the asymptotic spectral distribution of random matrices – Closed form solutions using free independence*

Supervisor of 4 PhD-theses (ongoing)

- Innocent Ngaruye (main supervisor, started 2012)
 - Licentiate thesis (December 2014): *Small Area Estimation for Multivariate Repeated Measures Data*
- Emanuel Evarest (main supervisor, started 2013)
 - Project title: *Mathematical modeling of Weather Derivatives*
- John Andongwisye (co-supervisor, started 2013)
 - Project title: *Asset liability management for pension*
- Beatrice Byukusenge (main supervisor, started 2015)
 - Project title: *Mixed Effects Space Time Modeling*

Advisor / examiner of more than 20 undergraduate master theses.

MATHEMATICAL EXPERTISE

Multivariate Statistics, Multivariate Distributions, Linear Algebra
Linear Models, Experimental Design, Linear Regression, Generalized Linear Models

REFERENCES

Available on request.