Katherine Bennett Ensor PhD. Professor



Katherine Bennett Ensor Professor and Chair Department of Statistics Director of <u>CoFES</u>; Rice University Houston, USA

Katherine Ensor continued her education receiving a B.S.E. and M.S. in Mathematics from Arkansas State University in 1981 and 1982. In 1986, she obtained her Ph.D. in Statistics from Texas A&M University. She has held many positions in her career including being a Professor and Chair of the Department of Statistics at Rice University since 1999. Since 2008, Dr. Ensor has also been the Faculty lead for the Environmental Analysis and Decision making, Professional Science Masters Program. Beginning in 2003, Dr. Ensor became the Founding Director for the Center for Computational Finance and Economic Systems. Dr. Katherine Ensor works on the theoretical development of statistical methods for practical problems. Her primary emphasis is the analysis of dependent data as it relates to environmental statistics and financial statistics. She has also done significant work in the area of simulation based estimation for stochastic processes. The underlying premise of this latter research effort is the practical implementation of stochastic models as a data analysis tool.

Dr. Ensor's area of interest include...

Time Series

- Categorical Time Series
- Spatial Statistics
- Spatial-Temporal Methods
- Stochastic Simulation
- Hierarchical Modeling and Information Integration
- Stochastic Process Modeling and Estimation

Application Areas of Financial Modeling

- Risk Management
- Environmental Statistics