

Robert J. Erhardt

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Employment

Wake Forest University

Assistant Professor, Department of Mathematics and Statistics, 2012 - present
Sterge Faculty Fellow, 2016 - present
Faculty, Sustainability Graduate Programs, CEES, 2016 - present

University of North Carolina at Chapel Hill

Teaching/Research Fellow, Dept. of Statistics and Operations Research, 2008 - 2012

American Family Mutual Insurance Company

Senior Actuarial Analyst, 2007 - 2008
Actuarial Analyst, 2005 - 2007

Education

Ph.D. in Statistics, University of North Carolina at Chapel Hill, 2012

Thesis: Approximate Bayesian Computing for Spatial Extremes. Advisor Richard L. Smith.

M.S. in Statistics, University of Wisconsin-Madison, 2006

B.A. in Physics, *Summa Cum Laude*, State University of New York College at Geneseo, 2003

A.C.A.S. (Associate of the Casualty Actuarial Society) 2010

Honors

American Risk and Insurance Association (ARIA) 2016 Patrick Brockett & Arnold Shapiro Actuarial Journal Award.

Wake Forest Teaching and Learning Center Teaching Innovation Award, 2016

Wake Forest University Student Government Faculty Appreciation Award, 2013 (one given annually)

University of North Carolina Statistics and Operations Research Excellence in Teaching Award, 2011

Society of Actuaries James C. Hickman Scholar (2009 - 2012; \$60,000)

Best Graduate Student Presentation, 46th Actuarial Research Conference, 2011

Jerry D. Reber Outstanding Teaching Assistant Award, SUNY Geneseo, 2003

SUNY Geneseo Physics Alumnae Award (highest physics GPA in class of 2003)

Research

Research Interests

Environmental risk measurement, climate statistics, computational statistics, extreme values, statistical ecology, and the connections between environmental risk and actuarial science.

Working Papers

Erhardt, R., Engler, D. An extension of spatial dependence models for estimating short-term temperature portfolio risk (*under revision*).

Hepler, S.A., **Erhardt, R.**, Anderson, T.M. Identifying drivers of spatial variability with Bayesian occupancy models (*in preparation, working manuscript available*).

Refereed Journal Articles

Anderson, T.M., White, S., Davis[†], B., **Erhardt, R.**, Palmer, M., Swanson, A., Kosmala, M., and Packer, C. (2016). The spatial distribution of African savannah herbivores: species associations and habitat occupancy in a landscape context. *Philosophical Transactions of the Royal Society B*, 371:1702.

Johnson*, D., **Erhardt, R.** (2016). Projected impacts of climate change on wind energy density in the United States. *Renewable Energy*, 85, 66-73.

Erhardt, R. (2015). Incorporating spatial dependence and climate change trends for measuring long-term temperature derivative risk. *Variance* 9:2, pp. 213-226.

Erhardt, R., Shuman, M. (2015). Assistive technologies for second-year statistics students who are blind. *Journal of Statistics Education* 23:2, 1-28.

Steel*, A., **Erhardt, R.**, Phelps, R., Upham, P. (2015). Estimates of enhanced outcomes in employment, income, health and volunteerism for the association of boarding schools member school graduates. *Journal of Advanced Academics* 26.3, 227-245.

Erhardt, R., Smith, R., Lopes, B., Band, L. (2015). Statistical downscaling of precipitation on a spatially dependent network using regional climate models. *Stochastic Environmental Research and Risk Assessment* 29:7, 1835-1849.

Erhardt, R. (2015). Mid-twenty-first-century projected trends in North American heating and cooling degree days. *Environmetrics* 26(2), 133-144.

Erhardt, R., Smith, R. (2014). Weather derivative risk measures for extreme events. *North American Actuarial Journal* 18:3, 379-393.

Cooley, D., Cisewski, J., **Erhardt, R.**, Jeon, S., Mannshardt, E., Omolo, B., Ying, S. (2012). A survey of spatial extremes: measuring spatial dependence and modeling spatial effects. *REVSTAT* 10:1, 135-165.

Erhardt, R., Smith, R. (2012). Approximate Bayesian computing for spatial extremes. *Computational Statistics and Data Analysis* 56:6, 1468-1481.

Stupar, R., Bhaskar, P., Yandell, B., Rensink, W., Hart, A., Ouyang, S., Veilleux, R., Busse, J., **Erhardt, R.**, Buell, C., Jiang, J. (2007). Phenotypic and transcriptomic changes associated with potato autopolyploidization. *Genetics* 176, 2055-2067.

De Stasio, G., Rajesh, D., Ford, J., Daniels, M., **Erhardt, R.**, Frazer, B., Tyliczszak, T., Gilles, M., Conhaim, R., Howard, S., Fowler, J., Esteve, F., Mehta, M. (2006), Motexafin-gadolinium taken up in vitro by at least 90% of glioblastoma cell nuclei, *Clinical Cancer Research* 12, 206.

De Stasio, G., Rajesh, D., Casalbore, P., Daniels, M., **Erhardt, R.**, Frazer, B., Wiese, L., Richter, K., Sonderegger, B., Gilbert, B., Schaub, S., Cannara, R., Crawford, J., Gilles, M., Tyliczszak, T., Fowler, J., Larocca, L., Howard, S., Mercanti, D., Mehta, M., Pallini, R. (2005). Are gadolinium contrast agents suitable for gadolinium neutron capture therapy? *Neurological Research* 27:4, 387-398.

Freeman, C., Burke, D., **Erhardt, R.**, DeCiantis, J., Padalino, S., Knauer, J. (2003). Thin foil calorimeter calibration using a 2 MV Van de Graaff accelerator. *Rev. Sci. Instrum.* 74, 1921

Other Refereed Publications

Erhardt, R. (2017). Climate, Weather and Environmental Sources for Actuaries. The Society of Actuaries. A 78 page white paper on sources for actuarial environmental risk measurement. <https://www.soa.org/research-reports/2017/climate-weather-environmental-sources/>.

Erhardt, R., Sisson, S. (2015). Modelling extremes using approximate Bayesian Computation. Book chapter in *Extreme Value Modeling and Risk Analysis: Methods and Applications*. Edited by Dey, D. and Yan, J. Chapman Hall/CRC.

Godfrey, A.J.R., **Erhardt, R.** (2013). Addendum to statistical software from a blind persons perspective. *The R Journal* 5(1), 7380.

*Undergraduate student

† Master's degree student

Grants

Funded

2016-18 "How Do They Know, and What Could We Do? The Science of 21st Century Climate Projections and Opportunities for Actuaries", Society of Actuaries Research Executive Committee under the Research Expansion (REX) Pool. Role: PI;
WFU Amount \$41,196

2016-17 "Climate, Weather and Environmental Sources for Actuaries", Society of Actuaries Climate & Environmental Sustainability Research Committee. Role: PI;
WFU amount \$17,217

2014-15 "Spatial Dependence and Climate Change Impacts on Weather Risk Pricing", Society of Actuaries and Casualty Actuarial Society. Role: PI;
WFU amount \$14,442

2013-14 Casualty Actuaries of the Southeast;
WFU amount \$1,500

Pending

NSF DEB 15-609 "Do complex trophic cascades determine tree-grass ratios in an African savanna ecosystem?" Submitted to NSF Division of Environmental Biology 15-609. Role: Erhardt Co-PI to PI T. Michael Anderson; Pre-proposal approved 5/2017.

Teaching

Wake Forest University

MST 767 Generalized Linear Models: Fa17
 MST 369/669 Time Series and Forecasting: Fa16
 MST 367/667 Linear Models: Sp15, Sp17, Fa17
 MST 362/662 Multivariate Statistics: Sp16, Fa16
 MST 256/656 Statistical Models: Fa13, Sp14, Sp15, Fa15
 MST 358/658 Mathematical Statistics: Sp13, Sp14, Sp17
 MST 353/653 Probability Models: Sp13, Sp16
 MST 109 Introduction to Probability and Statistics: Fa12, Fa15
 SUS 602 Scientific Literacy (co-taught): Ja15, Ja16, Su16, Su17

University of North Carolina at Chapel Hill

STOR 155 Introduction to Statistics: Fa11, Fa10, Sp10

Presentations

Invited Seminars and Colloquia

An Extension of Spatial Dependence Models for Estimating Short-Term Temperature Portfolio Risk. NC State Environmental Seminar, 10/2016.

An Extension of Spatial Dependence Models for Estimating Short-Term Temperature Portfolio Risk. University of Montreal, 10/2016.

Assistive Technologies for Second-Year Statistics Students who are Blind, *CAUSE* Webinar, 09/2015
<https://www.causeweb.org/webinar/jse/2015-09/index.php>

Was 2014 the Hottest Year on Record? Wofford College Mathematics, 02/2015

Weather Derivatives and Degree Day Trends. Middlebury College Mathematics, 04/2014

Weather Derivatives and Degree Day Trends. Brigham Young University Statistics, 03/2014

Regional Climate Models and Mid-Twenty-First-Century North American Projected Energy Impacts. WFU Biology Department, 09/2013

Weather Derivative Risk Measures for Extreme Events. SAMSI, 04/2013

Measuring Climate Change. Davidson College Mathematics, 04/2013

Measuring Climate Change. St. Olaf College Mathematics, 04/2013

Weather Derivative Risk Measures for Extreme Events. NC State University Statistics, 03/2013

Measuring Climate Change. WFU Ecolunch, 03/2013

Measuring Climate Change. WFU Math Club, 03/2013

Approximate Bayesian Computing for Spatial Extremes. Bowdoin College Mathematics, 01/2012

Approximate Bayesian Computing for Spatial Extremes. Wake Forest University Mathematics, 01/2012

Approximate Bayesian Computing for Spatial Extremes. Clemson University Mathematical Sciences, 01/2012

Approximate Bayesian Computing for Spatial Extremes. Penn State University Statistics, 01/2012

Approximate Bayesian Computing for Spatial Extremes. University of Illinois Urbana Champaign Mathematics, 01/2012

Conferences (invited, contributed, poster)

The 2017 Casualty Actuarial Society Spring Meeting, Toronto, ON, 5/2017 (invited)

International Conference on Advances in Interdisciplinary Statistics and Combinatorics, Greensboro, NC, 10/2016 (invited)

51st Actuarial Research Conference, Minneapolis, MN, 7/2016 (contributed)

The 26th International Environmetrics Society Annual Meeting, Edinburgh, U.K., 7/2016 (invited)

Southern Regional Council of Statistics Summer Conference, Wilmington, NC 2015 (contributed)

Joint Statistical Meetings, Boston, MA, 8/2014 (invited)

TechXploration, Wake Forest University, 4/2014 (contributed)

Joint Statistical Meetings, Montreal, QC, 8/2013 (invited)

The 23rd International Environmetrics Society Annual Meeting, Anchorage, AK, 6/2013 (contributed)

US Conference on Teaching Statistics, Raleigh, NC, 5/2013 (poster)

Workshop on Environmentrics, Raleigh, NC, 10/2012 (poster)

Joint Statistical Meetings, San Diego, CA, 7/2012 (topic-contributed)

Actuarial Research Conference, Storrs, CT, 8/2011 (contributed, won conference best graduate student presentation award)

SAMSI Transition Workshop of Space-Time Processes, Research Triangle Park, NC, 10/2010 (poster)

Joint Statistical Meetings, Vancouver, BC, 8/2010 (contributed)

Spatial Extremes Working Group, Research Triangle Park, NC, 4/2010 (contributed)

SAMSI Workshop of Climate Change, Research Triangle Park, NC, 2/2010 (poster)

Public and Media

Warming May Boost Wind Energy in Plains States. Climate Central, July 29, 2015
<http://www.climatecentral.org/news/warming-may-boost-wind-energy-19290>

Was 2014 the Hottest Year on Record? North Carolina Governor's School, 7/2015

North Carolina Sea Level Rise. Public lecture at Temple Emanuel, Winston-Salem, 10/2014

Measuring Climate Change. North Carolina Governor's School, 6/2014

Economics of Climate and Weather Risk. Public lecture at Temple Emanuel, Winston-Salem, 4/2014

Senate candidates in denial about climate change. Charlotte Observer Op/Ed, April 29, 2014

<http://www.charlotteobserver.com/opinion/op-ed/article9117962.html>

Advising and Theses

Graduate Theses

Thesis Advisor:

Zhuoli Jin, M.A. Mathematical Statistics (current).

Leland Kent, M.A. Mathematical Statistics, 2017. Incorporating the Southern Oscillation Index into Weather Risk Models. (Data Analyst, Agilent Technologies)

Bryant Davis, M.A. Mathematics, 2016. Constructing a Bayesian Spatial Presence-Absence Model for Animals in the Serengeti National Park. (enrolled PhD Statistics, University of Florida)

Committees:

Current: Katelyn McNab (M.A. Mathematical Statistics), Hongyi Jiang (M.A. Mathematics)

Graduated: M. J. Carmichael (2017 Ph.D. Biology), Rebecca Kotsonis (2017 M.A. Mathematical Statistics), Nicole Schiro (2016 M.A. Sustainability), Teng Zhang (2016 M.A. Mathematics), Shouwen Wei (2013 M.A. Mathematics), Joe Paat (2013 M.A. Mathematics), Ixavier Higgins (2013 M.A. Mathematics)

Undergraduate Theses

Hunter Hale (current)

Paige Raudenbush (current)

Abigail Coelho (current)

Hanyue Yang (current)

2017 Joyce Chen, Pokii and Risk and Ruin. (enrolled M.S. Financial Engineering, Cornell)

2017 Mitch Tague, Comparing Professional and Casual Play Character Selection Trends in League of Legends. (enrolled M.A. Mathematical Statistics, Wake Forest)

2016 Alan Underhill, Applying the Generalized Extreme Value Distribution to Reinsurance of Catastrophic Hurricanes. (Actuary, Lincoln Financial Group)

2016 Alison Zinsli, Multiple Logistic Regression Models in the Serengeti National Park. (enrolled MS Biostatistics, Emory University)

2015 Dana Johnson, Projected impacts of climate change on wind energy density in the United States. (enrolled PhD in Statistics, NC State)

2015 Amy Pushman, Longevity predictions based on health biomarkers. (enrolled MS Statistics, Villanova)

2015 Nick Sterge, Forecasting methods for degree days. (enrolled PhD Statistics, Penn State)

2014 Megan Quinn, Dependence models in actuarial science. (enrolled MS Statistics, UNC-Chapel Hill)

2014 Allison Steel, Statistical modeling for The Association of Boarding Schools. (enrolled MS Statistics, Virginia Tech)

Independent Studies

2017 Kathryn Webster, Programming and Statistical Software in Industry

2016 Hunter Denham (URECA Wake Forest Research Fellowship) Climate, Weather and Environmental Sources for Actuaries

2016 Julia Haines, Cooling Tower Efficiency Measurements using the Aquanomix Symphony Water Sensor

2015 - 2016 Will Boyles, Statistical relationship between the El Niño southern oscillation index and North American degree days

2015 Khiry Sutton, Behavioral changes for energy savings at Carolina HealthCare
<http://fmj.ifma.org/publication/?i=280956&p=24>

2015 - 2016 Celine Olcott, Analyzing the National Center for Education Statistics tri-annual Schools and Staffing Survey

2014 Celine Olcott, Analyzing Calculus I success rates at Wake Forest University

2014 Dana Johnson (URECA Wake Forest Research Fellowship, Interdisciplinary Environmental Program Fellowship), Projected impacts of climate change on wind energy density in the United States

2013 and Spring 2014 Dana Johnson, R programming and data visualization

2013 Kaylee Llewellyn (high school student at Phillips Andover), Data visualization

2012 Ann Rogers, Society of Actuaries exam FM

2012 Xiaochen Hu, Consulting for The Association of Boarding Schools

Service

Refereeing Journals:

Annals of Applied Statistics, Applied Energy, Computational Statistics and Data Analysis (2), Environmentalmetrics (2), International Journal of Climatology, International Journal of Computer Mathematics, Journal of Climate, Journal of Geophysical Research, Journal of Hydrology, Technometrics, Stochastic Environmental Research and Risk Assessment (3)

Refereeing Books: *The Basic Practice of Statistics 8e Moore/Notz/Fligner, Predictive Modeling in Actuarial Science, Extreme Value Modeling and Risk Analysis: Methods and Applications, STAT2: Building Models for a World of Data.*

Non-departmental service:

Society of Actuaries James C. Hickman Scholarship Selection Committee, 2015 - present

Chair of the WFU CEES Research committee, 2016 - present

WFU M.A. Sustainability Evaluation and Assurance of Learning Committee, 2014 - present

WFU Environmental Program committee, 2015 - present

Memberships

Casualty Actuarial Society 2011 -

The International Environmetrics Society 2012 -

Last updated: June 5, 2017