Affiliate Profiles

Ariel Caticha is professor at the Department of Physics, University at Albany – SUNY. In recent years his research has focused on the connection between physics and information.

One research goal has been to develop a general framework of entropic inference that allows one to tackle in a unified manner the central issues – the nature of information, how it ought to be processed, and the relation between Bayesian and entropic methods.

The other goal has been to explore to which extent the laws of physics might reflect the rules for processing information – the ambitious objective is to derive the laws of physics from information theory. This approach has already yielded multiple insights into statistical, quantum and classical mechanics.

Caticha devotes a considerable effort preparing lectures and tutorials on the subject of entropic inference and information physics. He has received the SUNY Chancellor’s Award for Excellence in Teaching and the UAlbany Excellence in Teaching and Advising Award.

Michael Stutzer is professor of finance at the University of Colorado in Boulder. He is an editorial board member for the Journal of Futures Market, and served as executive director of the Burridge Center for Securities Analysis and Valuation.

His theoretical work has focused on the application of mathematical information theory, and its frequent interpretation from the statistical theory of large deviations to well-known problems in parameter estimation, derivative security pricing, and portfolio choice.

His work is also well known among practitioners; he has won two awards from the CFA Institute for work published in the Financial Analysts Journal. He is listed among the most frequently read contributors to the Institutional Investor group of journals.

His current research projects include a large deviations approach to optimal futures hedging, and a project exploring entropic methods for interbank financial fragility analysis.
Aman Ullah is distinguished professor of economics and chair at the University of California, Riverside. He is an associate editor of *Econometric Reviews, Empirical Economics, American Journal of Mathematical and Management Sciences, Macroeconomics and Finance In Emerging Market Economies* and other publications.

Aman advances the objectives of the Institute by sharing his extensive knowledge in the disciplines of economics, econometrics, statistics, and information theory. His wide-ranging areas of research include nonparametric and semi-parametric methods, finite sample econometrics, panel data econometrics, financial econometrics, and econometrics of happiness.

He has been a Fellow of the Journal of Econometrics, American Association for Advancement of Sciences (AAAS), National Academy of Sciences (India), and Royal Society of Statistics.