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Education

Ph.D. Statistics, University of Washington, 2009
A.B. Mathematics and Economics, *summa cum laude*, Amherst College, 2003

Employment

Senior Research Scientist, Norwegian Computing Center, 2013–present
Research Scientist, Norwegian Computing Center, 2012-2013
Postdoctoral Research Fellow, Universität Heidelberg, Germany, 2010-2012
Analyst, NERA Economic Consulting 2003-2006

Selected Publications

- C. Uhler, **A. Lenkoski**, D. Richards (2014). Exact formulas for the normalizing constants of Wishart distributions for graphical models. *In submission*
- F. E. Bachl, **A. Lenkoski**, T. L. Thorarinsdottir and C. Garbe (2013). Bayesian motion detection for dust aerosols. *In submission*
- A. V. Dyrddal, **A. Lenkoski**, T. L. Thorarinsdottir and F. Stordal (2013). Bayesian hierarchical modeling of extreme hourly precipitation in Norway. *To appear, Environmetrics*
- M. Hinne, **A. Lenkoski**, T. Heskes and M. van Gerven (2014). Efficient sampling of Gaussian graphical models using conditional Bayes factors. *Stat*, **3**, 326-336
- A. Lenkoski**, T. S. Eicher and A. E. Raftery (2014). Two-Stage Bayesian Model Averaging in the Endogenous Variable Model. *Econometric Reviews*, **33** 122-151
- A. Moeller, **A. Lenkoski** and T. L. Thorarinsdottir (2013). Multivariate Probabilistic Forecasting Using Bayesian Model Averaging and Copulas. *Quarterly Journal of the Royal Meteorological Society*, **139**, 981-991
- A. Lenkoski** (2013). A Direct Sampler for G-Wishart Variates. *Stat*, **2**, 119-128
- Y. Cheng and **A. Lenkoski** (2012). Hierarchical Gaussian Graphical Models: Beyond Reversible Jump. *Electronic Journal of Statistics*, **6**, 2309-2331
- T. S. Eicher, L. Helfman and **A. Lenkoski** (2012). Robust FDI Determinants. *Journal of Maroecconomics*, **34**, 637-651
- A. Dobra, **A. Lenkoski** and A. Rodriguez (2011). Bayesian Inference for General Gaussian Graphical Models with Application to Multivariate Lattice data. *Journal of the American Statistical Association*, **106**, 1418-1433
- A. Rodriguez, **A. Lenkoski** and A. Dobra (2011). Sparse Covariance Estimation in Heterogeneous Samples. *Electronic Journal of Statistics*, **5**, 981-1014
- A. Dobra and **A. Lenkoski** (2011). Copula Gaussian Graphical Models and their Application to Modeling Functional Disability Data. *Annals of Applied Statistics*, **5**, 969-993
- A. Lenkoski** and A. Dobra (2011). Computational Aspects Related to Inference in Gaussian Graphical Models with the G-Wishart Prior. *Journal of Computational and Graphical Statistics*, **20**, 140-157