

# Curriculum vitae, G. Letac

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## G erard G. LETAC

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Born on Jan. 6th, 1940 at Yvetot (76), France. Citizenship: French.

Married on 21.04.1962 with Pascale D. CARRI ERE (27.4.1938-6.6.2007), 4 daughters (Anne-Sophie, 1963, Mathilde, 1964, Virginie, 1968, H el ene, 1971), 6 grand children.

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## BOOKS

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1. LETAC, G. (1970) ’*Probl emes de probabilit *’, 128 pages, Presses universitaires de France, Paris.
2. LETAC, G. (1977) ’*Cha nes de Markov sur les permutations*’, 128 pages, S minaire de Math matiques sup rieures, **63**, Presses de l’Universit  de Montr al.
3. LETAC, G. (1983) ’*Math matiques, premi re ann e des universit s*’, Masson, Paris.
4. LETAC, G. (1992) ’*Lectures on natural exponential families and their variance functions*’, 128 pages, Monografias de matem tica, **50**, IMPA, Rio de Janeiro.
5. LETAC, G. (1995) ’*Integration and probability, exercises and solutions*’, Springer.
6. TOULOUSE, G. (1999) ’*Th mes de probabilit s et statistique*’. Collective work, G.L. wrote Chapters 0, 3, 10 and 13.

## PAPERS

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1. LETAC, G. (1964) ’Une propri t  de fluctuation des processus de Poisson compos s croissants.’ *Comptes Rend. Acad. Sc. Paris, Groupe 1* **258**, 1700-1703.
2. LETAC, G. (1966) ’Repr sentation des mesures de probabilit  sur le produit de deux espaces d nombrables, de marges donn es.’ *Illinois Math. J.* **10**, 409-507.
3. LETAC, G. (1969) ’A note about Wiener-Hopf sets.’ *Proc. Amer. Math. Soc.* **22**, 290-300.
4. LETAC, G. (1969) ’Sur certains polyn mes   coefficients positifs.’ *Comptes Rend. Acad. Sc. Paris, S rie A.* **269**, 1066-1068.
5. LETAC, G. (1970) ’On slow variation.’ *Proc. Amer. Math. Soc.* **24**, 745-746.
6. LETAC, G. (1970) ’Promenades al atoires  $\pm 1$ .’ *Bulletin de l’A.P.M.E.P.* **50**, 379-384.

7. LETAC, G. (1972) 'Sur quelques aspects combinatoires du calcul des probabilités.' *Ann. Univ. Clermont.* **50**, 1-128.
8. LETAC, G. (1972) 'Reconstruction de probabilités à partir de processus simples' *Rapport technique. Département de mathématiques, Université de Clermont*, 19 pages .
9. LETAC, G. (1972) 'Groupe de Stam d'une probabilité.' *Ann. Inst. H. Poincaré, B* **8**, 175-181.
10. BERNARD, J. AND LETAC, G. (1973) 'Construction d'événements équiprobables et coefficients multinomiaux modulo  $p$ .' *Illinois Math. J.* **17**, 317-331.
11. LETAC, G. (1974) 'A unified treatment of some theorems on positive matrices.' *Proc. Amer. Math. Soc.* **43**, 11-17.
12. LETAC, G. (1974) 'Barycentres de matrices idempotentes stochastiques.' *Ann. Univ. Clermont.* **51**, 51-61.
13. LETAC, G. (1974) 'Transience and recurrence of an interesting Markov chain.' *J. Appl. Probab.* **11**, 818-824.
14. LETAC, G. (1975) 'On building random variables with a given distribution.' *Ann. Probab.* **3**, 298-306.
15. LETAC, G. (1975) 'Reconstruction de v.a. de lois données.' *Rapport technique. Département de mathématiques appliquées, Université de Clermont*, 20 pages .
16. LETAC, G. (1975) 'Librairies.' *Rapport technique.* **569**, *Centre de recherche mathématiques de l'Université de Montréal*, 29 pages .
17. LETAC, G. (1976) 'Produits de chaînes de Markov .' Théorie ergodique, Rennes 1973-74. *Lecture notes in mathematics, Springer.* **532**, 160-168 .
18. LETAC, G., MAZET, P. AND SCHIFFMANN, G. (1976) 'A note on left continuous random walks.' *J. Appl. Probab.* **13**, 814-817.
19. LETAC, G. (1976) 'Récurrence des librairies.' *Comptes Rend. Acad. Sc. Paris, Série A.* **283**, 49-52.
20. LETAC, G. (1977) 'Recurrence of products of renewal sequences.' *Ann. Probab.* **5**, 591-594.
21. LETAC, G. (1977) 'Recurrence of a class of Markov chains.' *Rapport technique. Laboratoire de Statistique et Probabilités, Université Paul Sabatier*, 15 pages.
22. LETAC, G. (1978) 'Which functions preserve Cauchy laws?' *Proc. Amer. Math. Soc.* **67**, 277-286.
23. LETAC, G. AND PRADINES, J. (1978) 'Seules les affinités préservent les lois normales.' *Comptes Rend. Acad. Sc. Paris, Série A.* **286**, 399-402.
24. LETAC, G. (1978) 'Chaînes colorées, trois extensions d'une formule de Nelson.' *J. Appl. Probab.* **15**, 321-339.
25. LETAC, G. (1978) 'Cauchy functional equation again.' *Amer. Math. Monthly* **85**, 663-664.
26. LETAC, G. AND MILHAUD, X. (1979) 'Une suite stationnaire et isotrope est sphérique.' *Z. Wahrscheinlichkeitstheorie und Verv. Geb.* **49**, 33-36.
27. LETAC, G. AND TAKÁCS, L. (1979) 'Random walks on the  $m$ -dimensional cube.' *J. für die Reine und Ang. Math.* **310**, 187-195.
28. LETAC, G. AND OLIÉ, F. (1979) 'Les fonctions intérieures de  $\mathbb{R}_+^3 \rightarrow \mathbb{R}_+^2$  et la préservation des lois de Cauchy.' *Comptes Rend. Acad. Sc. Paris, Série A.* **289**, 215-218.

29. LETAC, G. (1979) 'La préservation des trajectoires du mouvement brownien et la préservation des lois de Cauchy.' *Ann. Univ. Clermont.* **69**, 81-85.
30. LETAC, G. AND TAKÁCS, L. (1980) 'Random walks on a 600-cell polyhedron.' *SIAM J. Algebraic and Discrete Math.* **1**, 114-123.
31. LETAC, G. AND TAKÁCS, L. (1980) 'Random walks on a dodecahedron.' *J. Appl. Probab.* **17**, 373-384.
32. LETAC, G. (1981) 'Isotropy and sphericity, some characterisations of the normal distribution.' *Ann. Statist.* **9**, 408-417.
33. LETAC, G. (1981) 'Problèmes classiques de probabilité sur un couple de Gelfand.' Analytic methods in probability theory. *Lecture notes in mathematics, Springer.* **861**, 93-120.
34. LETAC, G. (1982) 'Les fonctions sphériques d'un couple de Gelfand symétrique et les chaînes de Markov.' *Adv. Appl. Probab.* **14**, 272-294.
35. LETAC, G. (1983) 'Dual random walks and special functions on homogeneous trees.' *Publications de l'Institut Henri Cartan.* **7**, 96-142.
36. LETAC, G. (1983) 'Mesures sur le cercle et convexes du plan.' *Ann. Univ. Clermont.* **76**, 35-65.
37. LETAC, G. (1983) 'Représentation intégrale du produit tensoriel de certaines représentations irréductibles de  $SL(2, \mathbb{C})$ .' *Publications du laboratoire de statistique et probabilités, Toulouse.* **02-83**, 73-80.
38. LETAC, G. AND SESHADRI, V. (1983) 'A characterization of the generalized inverse Gaussian distribution by continued fractions.' *Z. Wahrscheinlichkeitstheorie und Verv. Geb.* **62**, 485-489.
39. CHASSAING, PH., LETAC, G. AND MORA, M. (1984) 'Brocot sequences and random walks on  $SL(2, \mathbb{C})$ .' Probability on Groups. *Lecture notes in mathematics, Springer.* **1034**, 37-50.
40. LETAC, G., SESHADRI, V. AND WHITMORE, G.A. (1985) 'An exact chi squared decomposition theorem for inverse Gaussian variates.' *J. R. Statist. Soc. B* **47**, 476-481.
41. ARNAUD, J.-P. AND LETAC, G. (1985) 'La formule de représentation spectrale d'un processus gaussien stationnaire sur un arbre homogène.', Actes du colloque SMF "Probabilités sur les structures géométriques" Toulouse juin 1984. *Publications du laboratoire de statistique et probabilités, Toulouse.* **01-85**, 1-12.
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43. LETAC, G. (1985) 'A characterization of the gamma distribution.' *Adv. Appl. Probab.* **17**, 911-912.
44. LETAC, G. AND SESHADRI, V. (1985) 'On Khatri characterization of the inverse Gaussian distribution.' *Canadian J. of Statist.* **13**, 249-252.
45. LETAC, G. (1986) 'Brownian-path-preserving functions on  $\mathbb{R}_+^{n+1}$  and Cauchy distributions on  $\mathbb{R}^n$ .' *Probability theory and harmonic analysis*, John A. Chao and Wojbor A.Z. Woyczynski editors. Marcel Dekker, New York and Basel, 149-165.
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54. LETAC, G. (1989) 'A characterization of the Wishart exponential family by an invariance property.' *J. of Theoret. Probab.* **2**, 76-86.
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85. LETAC, G. (1999) 'Stationary sequences with simple joint Poisson distribution.' *J. Statist. Plann. Inference* **90**, 1-20.
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91. LETAC, G. AND MASSAM, H. (2001) 'Moments des lois de Wishart, arbres binaires et produits triples.' *Comptes Rend. Acad. Sc. Paris, Série I.* **332**, 1345-1350.
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93. LETAC, G. AND MASSAM, H. (2001) 'The normal quasi-Wishart distribution.' *Contemp. Math.* **287**, 231-239.
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100. GRACZYK, P., LETAC, G. AND MASSAM, H. (2003) 'The complex Wishart distribution and the symmetric group.' *Ann. Statist.* , **31** no 1, 287-309.
101. LETAC, G. AND MASSAM, H. (2004) 'All invariant moments of the Wishart distribution', *Scand. J. Statist.*, **31**, 285-318.
102. FERRARI, A., LETAC, G. AND TOURNERET, J.-Y., (2004) 'Multivariate Mixed Poisson Distributions.' *12th Conf. on Sig. Proc.* (EUSIPCO'04), Vienne, Autriche, September 6-10, 2004.
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105. LETAC, G. AND MASSAM, H. (2006) 'Extremal rays and duals for cones of positive definite matrices with prescribed zeros.' *Linear Algebra Appl.*, **418**, 737-750.

106. JOFFE, A. AND LETAC, G. (2006) 'Multitype linear fractional branching processes.' *J. Appl. Probab.*, **43**, 1091-1106.
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110. ASCI, C., LETAC, G. AND PICCIONI, M. (2008) 'Beta-hypergeometric distributions and random continued fractions.' *Statist. Probab. Lett.*, **78**, issue **13**, 1711-1721.
111. LETAC, G. (2008) 'Lancaster probabilities and Gibbs sampling.' *Statistical Science*, **23**, 187-191.
112. LETAC, G. AND MASSAM, H. (2008) 'The non central Wishart as an exponential family and its moments.' *J. Multiv. Anal.*, **99**, 1393-1417.
113. FOURNIER, R., LETAC, G. AND RUSHEVEYH, S. (2010) 'Estimates for the uniform norm of complex polynomials in the unit disk.' *Mathematische Nachrichten*. **283** Issue 2, 193-199.
114. BAR-LEV, S. K., BOXMA, O. AND LETAC, G. (2010) 'A characterization related to the equilibrium distribution associated with a polynomial structure.' *Journal of Applied Probability*. **47** Issue 1 293-299.
115. BAR-LEV, S. K. AND LETAC, G. (2010) 'The limiting behavior of some infinitely divisible exponential dispersion models.' *Statist. Probab. Lett.* **80** Issue 23-24 1870-1874.
116. LETAC, G. AND WESOŁOWSKI, J. (2011) 'Why Jordan algebras are natural in statistics: quadratic regression implies Wishart distributions.' *Bulletin de la Société mathématique de France*. **139** 129-144.
117. BIANE, P. AND LETAC, G. (2011) 'The mean perimeter of some random plane convex sets generated by a Brownian motion.' *J. Theoret. Probab.*, **24**, 330-341.
118. LETAC, G. AND MASSAM, H. (2011) 'Existence and non-existence of the non-central Wishart distributions.' Submitted.
119. DEVROYE, L. AND LETAC, G. (2011) 'Copulas in  $n$  dimensions with prescribed correlations.' Submitted.
120. BAR-LEV, S. K. AND LETAC, G. (2012) 'Increasing hazard rate of mixtures for natural exponential families.' *Adv. Appl. Probab.* **44**, 373-390.
121. LETAC, G. AND MASSAM, H. (2012) 'Bayes factor and the geometry of discrete hierarchical loglinear models.' *Ann. Statist.* **40**, number 2, 861-890.
122. LETAC, G. AND PICCIONI, M. (2012) 'Random continued fractions with beta hypergeometric distribution.' *Ann. Probab.* **40**, number 3, 1105-1134.
123. HIRCZENKO, P. AND LETAC, G. (2012) 'Perpetuity property of the Dirichlet distribution.' Submitted.
124. LETAC, G. (2013) *Decomposable graphs* 42 pages. Course for Cimpa, Hammamet, September 2011. To appear
125. BRYC, W. AND LETAC, G. (2013) 'Meixner matrix ensembles' *J. Theoret. Probab.* **26** 107-152.

## **EDUCATION**

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Licence en mathématiques (1960) Diplôme d'études supérieures (1960), Agrégation de mathématiques (1962), Université de Caen.

Doctorat d'état en mathématiques (1972) (Thesis advisor: Paul Malliavin), Université de Clermont.

## **PROFESSIONAL EXPERIENCE**

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1960-62: Assistant, Université de Caen.

1962-64: Assistant agrégé, Université de Paris Orsay.

1964-1966: Maître assistant, Université de Paris Orsay.

1966-1969: Assistant Professor, University of Montreal.

1969-1973: Chargé d'enseignement, Institut universitaire de technologie de Clermont. Chairman of the computer science department.

1973-... : Professor, Université Paul Sabatier, Toulouse (France) (première classe 1981, classe exceptionnelle 1990, emeritus 2003).

1996-1998: Chairman of the Laboratoire de Statistique et Probabilités.

## **VISITING POSITIONS**

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1981: Case Western Reserve University, Cleveland.

1987: Université du Québec, Montréal.

1994: University of Toronto.

1999: Pennsylvania State University, State College.

2004: Indiana University, Bloomington.

2005: Università di Roma "La Sapienza".

2009: Charles University, Prague.

2012-2013 Università di Roma "La Sapienza".

## **DIRECTION of PH.D**

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R. Berthuet (1970), C. Lepetit (1971), G. Fourt (1972), J.-P. Arnaud (1977), M. El Rayes (1978), S. Ben Mansour (1979), J. Dies (1980), M. El Bachir (1982), J.-L. Dunau (1983), H. Sénateur (1983), B. Ycart (1984), J.-B. Ruiz (1984), M. Boudiba (1985), A. Elharzalli (1985), M. Mora (1986), C. Hassenforder (1988), M. Casalis (1990), E. Bernadac (1992), C. Kokonendji (1993), A. Hassairi (1994), A. Koudou (1995), D. Pommeret (1995) with M. Casalis as codirector, D. Malouche (1997), P. Bernardoff (2003) with E. Bernadac as codirector.

## **MISCELLANEOUS**

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Distinctions: Officier des Palmes académiques. Membre du jury d'admission à l'entrée de l'Ecole Polytechnique: 1986-2002.

Associated Editor: Test 1993-1997. Journal of Theoretical Probability: 1990-2007.

Chairmanship of the seminar of Probability: 1973-1999.

Number of Ph.D. students: 24.