

George Tiao (1993-2026)

It is with great sadness that I share the passing, at the age of 92, of one of the most influential statisticians of the twentieth century: George Tiao. George was the *W. Allen Wallis Professor Emeritus of Econometrics and Statistics* at the University of Chicago Booth School of Business.

He was a Fellow of the Royal Statistical Society, the American Statistical Association, and the International Statistical Institute, as well as a member of the Institute of Mathematical Statistics, the Chinese Statistical Association, and the Taipei International Chinese Statistical Association.

The Chicago Booth website notes:

Member of the faculty since 1982. A.B. (Economics), National Taiwan University, 1955; MBA (Banking and Finance), New York University, 1958; PhD (Economics), University of Wisconsin–Madison, 1962. Research in Bayesian inference; econometric methods; time series methods and applications; modeling and analysis of air pollution and stratospheric ozone data. <https://www.chicagobooth.edu/faculty/emeriti/george-tiao#biography>

I had the privilege of knowing him and Arnold Zellner during my years at the University of Chicago. Zellner's book and the Box & Tiao volume, both borrowed from the IM/UFRJ library, were constant companions throughout my master's studies, from 1991 to 1993. A nice piece of trivia: George Box was George Tiao's doctoral advisor, and George Tiao in turn advised Ruey Tsay, forming a remarkable lineage of statisticians.

In 2013, I had the further privilege of attending the event *Frontiers of Statistics and Forecasting in Celebration of the 80th Birthday of George C. Tiao*, held at Academia Sinica in Taiwan. The program is available at <https://www3.stat.sinica.edu.tw/2013frontiers/tiao.asp>.

Young readers would greatly benefit from these two interviews with George (both publicly available via jstor):

1. Interview by Ngai Hang Chan for *Econometric Theory*, 1999 (Vol. 15, Issue 3, pp. 389–424; DOI: 10.1017/S0266466699153064).
2. Interview by Daniel Peña and Ruey Tsay for *Statistical Science*, 2010 (Vol. 25, No. 3, pp. 408–428; DOI: 10.1214/09-STS292).

Dear George, rest in peace.

Hedibert Lopes, São Paulo, April 27th 2026.