

DEPARTAMENTO DE
ESTADISTICA

DEPARTAMENTO DE ESTADISTICA

Áreas de conocimiento:

- ESTADISTICA E INVESTIGACION OPERATIVA
- FUNDAMENTOS DEL ANALISIS ECONOMICO

ÁREA DE CONOCIMIENTO: ESTADISTICA E INVESTIGACION OPERATIVA

Publicaciones y actividades de difusión de resultados

Artículos en revistas nacionales

- LETON, E.; ZULUAGA, P.
Cómo elegir el test adecuado para comparar las curvas de supervivencia , *Medicina clínica. (Ed. impresa)*, 2006, pp. 96-99, ESPAÑA.
- PEÑA, D.
Las matematicas en las Ciencias Sociales , *Encuentros Interdisciplinarios*, 2006, pp. 67-79, ESPAÑA.

Artículos en revistas extranjeras

- ALBAREDA-SAMBOLA, M.; ALONSO AYUSO, A.; MOLINA, E. ; SIMON DE BLAS, C.
Order batching and routing in a warehouse , *Technical Reports on Statistics and Decision Sciences*, 2006.
- ALBAREDA-SAMBOLA, M.; FERNÁNDEZ, E.; VAN DER VLERK, M.
Exact solutions to a class of stochastic generalized assignment problems, *European Journal of Operational Research*, Vol. 173, 2006, pp. 465-487, HOLANDA.
- ALONSO, A.M.
Cluster analysis in epidemiological data (Matlab) , *Journal of Modern Applied Statistical Methods*, 2006, pp. 273-280, ESTADOS UNIDOS DE AMERICA.
- ALONSO, A.M.; BERRENDERO, J.R.; HERNANDEZ, A. ; JUSTEL, A. M.
Time series clustering based on forecast densities , *Computational Statistics & Data Analysis*, 2006, pp. 762-776, HOLANDA.
- ALONSO, A.M.; MAHARAJ, E.
Comparison of time series using subsampling, *COMPUTATIONAL STATISTICS AND DATA ANALYSIS*, 2006, pp. 2589-2599, HOLANDA.
- ALONSO, A.M.; PEÑA, D. ; ROMO, J.
Introducing model uncertainty by moving blocks, *Statistical papers*, 2006, pp. 167-179, ALEMANIA.
- AUREA GRANE CHAVEZ; FORTIANA, D.
An adaptative goodness-of-fit test, *Communications in statistics: Theory and Methods*, 2006, pp. 1141-1155, CANADÁ.
- BAILLO, A. ; CUEVAS GONZALEZ, A.
Parametric versus nonparametric tolerance regions in detection problems, *Computational statistics*, 2006, pp. 523-536, ALEMANIA.

- BAILLO, A. ; CUEVAS GONZALEZ, A.
Image estimators based on marked bins, *STATISTICS*, 2006, pp. 277-288, ALEMANIA.
- BERNHOLT, T.; FRIED, R.H.; GATHER, U.; WEGENER, I.
Modified repeated median filters , *Statistics and Computing*, 2006, pp. 177-192, REINO UNIDO.
- CARNERO, M. A. ; PEÑA, D. ; RUIZ, E.
Effects of outliers on the identification and estimation of GARH models, *Journal of time series analysis*, 2006, pp. 471-497, REINO UNIDO.
- CURRIE, I.; DURBAN, M. L. ; EILERS, P.
Generalized linear array models with applications to multidimensional smoothing, *Journal of the Royal Statistical Society. Series B. Methodological*, 2006, pp. 259-280, REINO UNIDO.
- EILERS, P.; CURRIE, I.; DURBAN, M. L.
Fast and compact smoothing on large multidimensional grids , *Computational Statistics & Data Analysis*, 2006, pp. 61-76, HOLANDA.
- GALEANO, P. ; PEÑA, D. ; RUEY TSAY
Outlier detection in multivariate time series via projection pursuit , *Journal of the American Statistical Association*, 2006, pp. 654-669, HOLANDA.
- GATHER, U.; SCHETTLINGER, K.; FRIED, R.H.
Online signal extraction by robust linear regression, *Computational statistics*, 2006, pp. 33-51, ALEMANIA.
- NIÑO-MORA, J.
Restless bandit marginal productivity indices, diminishing returns and optimal control of make-to-order/make-to-stock M/G/1 queues , *Mathematics of Operations Research*, 2006, pp. 50-84.
- MARIN, J.M.; GOMEZ-VILLEGAS, M.A.; GOMEZ, E.
Sequences of elliptical distributions and mixtures of normal distributions , *Multivariate analysis*, 2006, pp. 295-310, ESTADOS UNIDOS DE AMERICA.
- LILLO, R. E. ; MARTIN, M.
On the bayesian estimation for the uniform scale parameter via a functional equation , *Communications in statistics: Theory and Methods*, 2006, pp. 1-14, CANADÁ.
- MARTIN, I. ; MUÑOZ, A.
Kernel procrustes , *Lecture Notes in Computer Science*, Vol. 4109, 2006, pp. 237-240, ESTADOS UNIDOS DE AMERICA.
- MARTINEZ, J. ; MUÑOZ, A.
Support vector machines with applications , *Statistical Science*, Vol. 3, 2006, pp. 322-336.
- MARTINEZ, J. ; MUÑOZ, A.
Rejoinder to comments of support vector machines with applications , *Statistical Science*, Vol. 3, 2006, pp. 358-362.
- MARTINEZ, J. ; MUÑOZ, A. ; MARTIN, I.
Fusion of Gaussian kernels within support vector classification, *Lecture Notes in Computer Science*, 2006, pp. 945-953, ESTADOS UNIDOS DE AMERICA.
- MOLINA, E. ; TEJADA, J.
Linear production games with fuzzy control, *Fuzzy Sets and Systems*, 2006, pp. 1362-1383, REINO UNIDO.

- MUÑOZ, A. ; MARTIN, I.
From indefinite to positive semi-definite matrices, *Lecture Notes in Computer Science* 4109, 2006, pp. 764-772.
- MUÑOZ, A. ; MARTIN, I. ; MARTINEZ, J.
Local linear approximation for Kernel methods: the Railway Kernel , *Lecture Notes in Computer Science*, Vol. 4225, 2006, pp. 936-944, ESTADOS UNIDOS DE AMERICA.
- MUÑOZ, A. ; MARTIN, I. ; MARTINEZ, J.
Alternatives to parameter selection for support vector classifiers , *Lecture Notes in Computer Science*, Vol. 4131, 2006, pp. 216-225, ESTADOS UNIDOS DE AMERICA.
- MUÑOZ, A. ; MARTIN, I. ; MARTINEZ, J.
On the fusion of polynomial kernels for support vector classifiers , *Lecture Notes in Computer Science*, Vol. 4224, 2006, ESTADOS UNIDOS DE AMERICA.
- MUÑOZ, A. ; MARTINEZ, J.
Estimation of high-density regions using one-class neighbor machines , *Pattern Analysis and Machine Intelligence*, Vol. 3, 2006, pp. 476-480.
- NOGALES, F. J. ; CONEJO, A.J.
Electricity Price Forecasting through Transfer Function Models , *Journal of the Operational Research Society*, 2006, pp. 350-356, REINO UNIDO.
- NUÑEZ, O. ; PEÑA, D.
Discusion de l'article de Frechet (1940) Sur une limitation tres generale de la dispersion de la mediane , *Journal de la Societé Francaise de Statistique*, 2006.
- PASCUAL, L.; ROMO, J. ; RUIZ, E.
Bootstrap prediction returns and volatilities in GARCH models, *Computational Statistics and Data Analysis*, 2006, pp. 2293-2312, HOLANDA.
- PEÑA, D.
Contribuciones de Albert Prat a la estadística industrial y la calidad , *Sort*, 2006, pp. 1-8.
- PEÑA, D.
Comments on frequentist and bayesian approaches to hypothesis testing by E. Moreno and J. Giron , *Sort*, 2006.
- PEÑA, D. ; CAIADO, J.; CRATO, N.
A periodogram-based metric for time series classification, *Computational Statistics & Data Analysis*, 2006, pp. 2668-2684, HOLANDA.
- PEÑA, D. ; PONCELA, M. D. P.
Nonstationary dynamic factor analysis, *Journal of Statistical Planning and Inference*, 2006, pp. 1237-1257, HOLANDA.
- PEÑA, D. ; REDONDAS, M. D.
Bayesian curve estimation by model averaging, *Computational Statistics & Data Analysis*, 2006, pp. 688-709, HOLANDA.
- PEÑA, D. ; RODRIGUEZ, J.
The log of the autocorrelation matrix for testing goodness of fit in time series , *Journal of Statistical Planning and Inference*, 2006, pp. 2706-2718, HOLANDA.

- PEÑA, D. ; YOHAI, V.J.
A dirichlet random coefficient regression model for quality indicators , *Journal of Statistical Planning and Inference*, 2006, pp. 942-961, HOLANDA.
- FLORES, R.J.
Nullification and cellularization of classifying spaces of finite groups , *Transactions of the American Mathematical Society*, 2006, pp. 1791-1816, ESTADOS UNIDOS DE AMERICA.
- FRIED, R.H.; GATHER, U.; BERNHOLT, T.
Repeated median and hybrid filters, *Computational Statistics & Data Analysis*, 2006, pp. 2313-2338, HOLANDA.
- ROMERA, M. R.
Hedging interest rate risk by optimization in Banach spaces, *Journal of Optimization Theory and Applications*, Vol. 1, 2006.
- SANCHEZ, I.
Short term prediction of wind energy production, *International journal of forecasting*, 2006, pp. 43-56, ESTADOS UNIDOS DE AMERICA.
- SANCHEZ, I.
Recursive estimation of dynamic models using Cook?s distance, with application to wind energy forecast, *Technometrics*, 2006, pp. 61-73, HOLANDA.
- SCHETTLINGER, K.; GATHER, U.; FRIED, R.H.
Robust filters for intensive care monitoring - beyond the running median, *Biomedizinische Technik*, 2006, pp. 49-56.
- WILSON, S.; WIPER, M. P.
A bayesian analysis of beta testing , *Test*, 2006, pp. 227-255, ITALIA.
- ZUNZUNEGUI, M.V.; NUÑEZ, O. ; DURBAN, M. L. ; YEBENES, M.J.; OTERO, A.
Decreasing prevalence of disability in activities of daily living, functional limitations and poor self-rates health: a 6 year follow up study in Spain, *Aging clinical and experimental research*, 2006, pp. 352-358.

Libros

- MARIN, J.M.; ALEDO MARTINEZ, J.; GARCIA MARTINEZ, F.
Análisis de la información presentada por las empresas cotizadas sobre su proceso de transición a las NIIF, 2005 , AECA - ITV, ESPAÑA, 2006.
- LILLO, R. E.
Discriminacion y VIH/SIDA 2005. Estudio FIPSE sobre discriminación arbitraria de las personas que viven con VIH o SIDA , ESPAÑA, 2006.

Colaboraciones en obras colectivas

- BELZUNCE, F.; LILLO, R. E. ; RUIZ, J.M.; SHAKED, M.
Stochastic ordering of record and inter-record values , en: *Recent developments in ordered random variables*, 2006.

- LOPEZ, S.; ROMO, J.
Depth-based classification for functional data , en: Data Depth: Robust Multivariate Analysis, Computational Geometry and Applications, 2006.
- PEÑA, D.
Measures of influence and sensitivity in linear regression
, en: Handbook of Engineering Statistics, pp. 523-536, 2006.
- PEÑA, D. ; PONCELA, M. D. P.
Dimension reduction in time series, en: Advances in Distribution Theory, Order Statistics and Inference, 2006.
- PEÑA, D. ; PRIETO, F. J.
A projection method for robust estimation and clustering in large data sets , en: Data analysis, classification and the forward search, ESTADOS UNIDOS DE AMERICA, pp. 209-216, 2006.

Documentos de trabajo

- AUREA GRANE CHAVEZ; FORTIANA, J.
Karhunen-Loeve basis in goodness-of-fit tests decomposition: an evaluation, *Estadística y Econometría*, 2006.
- AUREA GRANE CHAVEZ; MARIA HELENA VEIGA
Volatility modelling and accurate minimum capital risk requirements: a comparison among several approaches, *Estadística y Econometría*, 2006.
- DIASPARRA M. A. ; ROMERA, M. R.
Optimal policies for discrete time risk processes with a Markov Chain investment model , *Statistics and Econometrics Series*, 2006.
- IGNACIO CASCOS FERNANDEZ
The expected convex hull trimmed region of a sample, *Serie de Estadística y Econometría* , 2006.
- IGNACIO CASCOS FERNANDEZ; MOLCHANOV, I.
Multivariate risks and depth-trimmed regions, *Estadística y Econometría* , 2006.
- MARIA HELENA LOPES MOREIRA DA VEIGA .
Price Manipulation in an Experimental asset market , 2006.
- MARIA HELENA LOPES MOREIRA DA VEIGA .
Are Feedback factors important in modelling financial data, *Estadística y Econometría* , 2006.
- MOLINA, I.
Uncertainty under a multivariate nested-error regression model with logarithmic transformation , *Estadística y Econometría*, 2006.
- ROMERA, M. R.
Optimal railway infrastructure maintenance and repair policies to manage risk under uncertainty with adaptive control, *Statistics and Econometrics Series*, 2006.

Ponencias y Comunicaciones a congresos

- ALIBES, A.; MORRISSEY, E.R.; CAÑADA, A.; RUEDA, O.; DAVID CASADO DE LUCAS; YANKILEVICH, P.; DE WECK, A.; DIAZ-URIARTE, R.
Asterias: an example of using R in a web-based bioinformatics suite of tools, UseR! 2006 user conference, VIENA, 2006.
- ALONSO, A.M.; DAVID CASADO DE LUCAS; LOPEZ, S. ; ROMO, J.
Time series classification based on functional data , International Workshop on Statistical Modelling 2007, BARCELONA, ESPAÑA, 2006.
- ALONSO, A.M.; DAVID CASADO DE LUCAS; ROMO, J.
Clasificación de series temporales mediante profundidad para datos funcionales , XXIX Congreso Nacional de Estadística e Investigación Operativa, SANTA CRUZ DE TENERIFE, ESPAÑA, 2006.
- ALONSO, A.M.; GARCIA, A. E.
A time series bootstrap procedure for interpolation intervals , 17th Conference of the international association for statistical computing, ROMA, 2006.
- ALONSO, A.M.; GARCIA-MARTOS, C.; RODRIGUEZ, J. ; SANCHEZ, M.J.
Modelo basado en factores inobservados para la predicción de precios de la energía eléctrica a medio y largo plazo , XXVIII Congreso Nacional de Estadística e Investigación Operativa, SANTA CRUZ DE TENERIFE, ESPAÑA, 2006.
- ALONSO, A.M.; GARCIA-MARTOS, C.; RODRIGUEZ, J. ; SANCHEZ, M.J.
Unobserved components model for forecasting long and medium term electricity prices , 17th Conference of the international association for statistical computing, ROMA, 2006.
- ALONSO, A.M.; RODRIGUEZ, J. ; PEÑA, D.
Proyecciones de la población española , XXVIII Congreso Nacional de Estadística e Investigación Operativa, SANTA CRUZ DE TENERIFE, ESPAÑA, 2006.
- ARTEAGA, B.
Una experiencia de adaptación de las matemáticas a los alumn@s de E.S.O , Jornadas Territoriales de matemáticas. Estándares internacionales de la enseñanza de las matemáticas, MADRID, ESPAÑA, 2006.
- AUREA GRANE CHAVEZ; FORTIANA, J.
An adaptive goodness-of-fit test II: ARE-aided basis choice , XXIX Congreso Nacional de Estadística e investigación operativa, SANTA CRUZ DE TENERIFE, ESPAÑA, 2006.
- CARNERO, M. A. ; PEÑA, D. ; RUIZ, E.
Effects of level outliers on the identification and estimation of GARCH models , Econometric Society Australian Meeting, MELBOURNE, AUSTRALIA, 2004.
- CARNERO, M. A. ; PEÑA, D. ; RUIZ, E.
Estimating volatility in the presence of outliers: detection versus robust procedures , Workshop Volatility Day, ESTOCOLMO, SUECIA, 2006.
- CARNERO, M. A. ; PEÑA, D. ; RUIZ, E.
Outliers in GARCH models , Workshop on Robustness and Statistical Inference. In honour of Victor Yohai, MADRID, ESPAÑA, 2006.
- CARRIZOSA, E.; BELEN MARTIN BARRAGAN; ROMERO MORALES, D.
Detecting relevant variables for classification. A column generation approach , Applied Mathematical Programming and Modelling APMOD, MADRID, ESPAÑA, 2006.

- CURRIE, I.; EILERS, P.; DURBAN, M. L.
Efficient smoothing of multidimensional arrays with P-splines , 19th International Workshop on Statistical Modelling, FLORENCIA, ITALIA, 2004.
- DE MIGUEL, A.V.; FRIEDLANDER, M.; NOGALES, F. J. ; SCHOLTES, S.
An Interior-Point Method for MPECs based on strictly feasible relaxations, International Conference on Continuous Optimization, Troy, ESTADOS UNIDOS DE AMERICA, 2004.
- DIASPARRA M. A. ; ROMERA, M. R.
Probability inequalities for the ruin probability in a Markov controlled risk model, XXIX Congreso Nacional de Estadística e Investigación Operativa, SANTA CRUZ DE TENERIFE, ESPAÑA, 2006.
- DIASPARRA M. A. ; ROMERA, M. R.
Bounds on the ruin probability in a controlled risk model, 41 st Actuarial Research Conference, MONTREAL, 2006.
- DURBAN, M. L.
Multidimensional P-spline mixed models: a unified approach to smoothing large multidimensional grids , III international Workshop on Spatio-temporal Modelling, PAMPLONA, ESPAÑA, 2006.
- DURBAN, M. L. ; CURRIE, I.; EILERS, P.
Multidimensional P-spline mixed models: a computational efficient method , XXIII International Biometric Conference, MONTREAL, CANADÁ, 2006.
- DURBAN, M. L. ; CURRIE, I.; EILERS, P.
Mixed models, array methods and multidimensional density estimation , 21 International Workshop on Statistical Modelling, GALWAY, IRLANDA, 2006.
- LETON, E.; ZULUAGA, P.
Software JavaScript para la comparación de r curvas de supervivencia , 29 Congreso Nacional de Estadística e Investigación Operativa, SANTA CRUZ DE TENERIFE, ESPAÑA, 2006.
- GOMEZ-SANCHEZ MANZANO, E.; GOMEZ-VILLEGAS, M.A.; MARIN, J.M.
Multivariate exponential power distributions a mixtures of normal distributions with an application to Genetics , Bayesian 8, BENIDORM, ESPAÑA, 2006.
- IGNACIO CASCOS FERNANDEZ
Expected convex hull trimming of a data set ; en: COMPSTAT 2006- Proceedings in computational statistics, 2006.
- IGNACIO CASCOS FERNANDEZ
La envolvente convexa esperada, 29 Congreso Nacional de Estadística e Investigación Operativa, SANTA CRUZ DE TENERIFE, ESPAÑA, 2006.
- IGNACIO CASCOS FERNANDEZ
Depth-trimmed regions and stochastic orderings, 3er Encuentro regional de probabilidad y estadística matemática (3 er ERPEM), BUENOS AIRES, 2006.
- IGNACIO CASCOS FERNANDEZ; LOPEZ, M.
Cercanía de la distribución de un vector aleatorio a la de un conjunto aleatorio, 29 Congreso Nacional de Estadística e Investigación Operativa, SANTA CRUZ DE TENERIFE, ESPAÑA, 2006.
- IGNACIO CASCOS FERNANDEZ; MOLCHANOV, I.
Transformation of Depth-trimmed regions into set-valued risk measures, International Conference on Robust Statistics (Icors06) , LISBOA, 2006.

- NIÑO-MORA, J.
Marginal productivity index policies for scheduling multiclass wireless transmissions ; en: NGI 2006 Conference on Next Generation Internet Networks-Design and Engineering, 2006.
- NIÑO-MORA, J.
Optimization of dynamic and stochastic systems via mathematical programming , 1st Iberian Optimization Conference, Coimbra, PORTUGAL, 2006.
- NIÑO-MORA, J.
Marginal productivity index policies for scheduling multiclass wireless transmissions , Third EuroNGI Workshop on New Trends in Modelling, Quantitative Methods and Measurements, Turín, ITALIA, 2006.
- JAVIER GONZALEZ HERNANDEZ; PEÑA, D. ; ROMERA, M. R.
Robust PLS Estimation , Workshop on Robustness and Statistical Inference in Honour of Victor Yohai, GETAFE, ESPAÑA, 2006.
- MARIN, J.M.; NIETO, C.
Bayesian spatial Poisson processes with a Bioinformatics application , Bayesian 8, BENIDORM, ESPAÑA, 2006.
- LOMBARDIA, M.J.; GONZALEZ MANTEIGA, W.; MOLINA, I. ; MORALES, D.; SANTAMARIA, L.
Fay-Herriot models with nonparametric estimation of heteroscedasticity , XXIX Congreso Nacional de Estadística e Investigación Operativa, SANTA CRUZ DE TENERIFE, ESPAÑA, 2006.
- LOMBARDIA, M.J.; GONZALEZ MANTEIGA, W.; MOLINA, I. ; MORALES, D.; SANTAMARIA, L.
Estimation of unemployment in small areas by a multinomial logit mixed model , COMPSTAT 2006, ROMA, 2006.
- LOPEZ, A. ; ROMO, J.
Un contraste de bondad de ajuste basado en profundidad , XXIX Congreso Nacional de Estadística e Investigación Operativa, SANTA CRUZ DE TENERIFE, ESPAÑA, 2006.
- MAHARAJ, E.; ALONSO, A.M.
Discriminant analysis of time series using wavelets ; en: Proceedings in Computational Statistics , 2006.
- MARIA HELENA LOPES MOREIRA DA VEIGA .
Volatility Forecasts: a continuous time model versus discrete time models , Maastricht, HOLANDA, 2006.
- MARIA HELENA LOPES MOREIRA DA VEIGA .
Forecasting Volatility using a continuous time model , 26th International Symposium of Forecasting, SANTANDER, ESPAÑA, 2006.
- MOLINA, E. ; ALBAREDA-SAMBOLA, M.; ALONSO AYUSO, A.; SIMON DE BLAS, C.
On warehouse routing with capacities and due dates , EURO XXI, REYKJAVIK, ISLANDIA, 2006.
- MOLINA, E. ; ALBAREDA-SAMBOLA, M.; ALONSO AYUSO, A.; SIMON DE BLAS, C.
An ACO algorithm for a warehouse routing problem with capacities and due dates , APMOD (Applied Mathematical Programming and Modeling), MADRID, ESPAÑA, 2006.
- MOLINA, E. ; ALBAREDA-SAMBOLA, M.; ALONSO AYUSO, A.; SIMON DE BLAS, C.
Capacited vehicle assignment-routing problem with due dates , Odysseus, ALTEA, ESPAÑA, 2006.

- MOLINA, I. ; SAEI, A.; LOMBARDIA, M.J.
Estimation of unemployment rates in small areas by a multinomial logit mixed model , XXIX Congreso Nacional de Estadística e Investigación Operativa, SANTA CRUZ DE TENERIFE, ESPAÑA, 2006.
- MUÑOZ, A. ; MARTIN, I.
From indefinite to positive-definite matrices ; en: *From indefinite to positive-definite matrices*, SPRINGER VERLAG, 2006.
- MUÑOZ, A. ; MARTIN, I. ; MARTINEZ, J.
Combining kernel matrices for support vector classifiers , Applied Mathematical Programming and Modelling APMOD, MADRID, ESPAÑA, 2006.
- NOGALES, F. J.
Robust Portfolio Estimations and Optimazation , Iberian Conference in Optimization, Coimbra, PORTUGAL, 2006.
- NOGALES, F. J. ; DE MIGUEL, A.V.
Robust Portfolio Estimation and Optimization , EURO XXI, Reykjavik, ISLANDIA, 2006.
- NOGALES, F. J. ; DE MIGUEL, A.V.
Optimización y Estimación Robusta de Carteras Financieras , XXIX Congreso Nacional de Estadística e Investigación Operativa, SANTA CRUZ DE TENERIFE, ESPAÑA, 2006.
- NOGALES, F. J. ; DE MIGUEL, A.V.
Portfolio Selection with Robust Estimates of Risk, 17th COMPSTAT Symposium, Roma, ITALIA, 2006.
- PELLEGRINI S. ; RUIZ, E. ; ESPASA, A.
The relationship between ARIMA-GARCH and unobserved component models with GARCH disturbances, 26 th Symposium on Forecasting, SANTANDER, ESPAÑA, 2006.
- PEÑA, D.
Ponencia invitada , Jornadas internacionales de Estadística, CLAPEM, ROSARIO, 2006.
- PEÑA, D.
Ponencia invitada , XIV Brazilian Symposium of Probability and Statistics (SINAPE), CAXAMBU, 2006.
- PEÑA, D.
Ponencia invitada, Meeting of the Institute of Mathematical Statistics, RIO DE JANEIRO, 2006.
- PÉREZ, J.; NOGALES, F. J.
Calibración de modelos de riesgo de crédito: una aplicación de la programación semidefinida , XXVIII Congreso Nacional de Estadística e Investigación Operativa, CADIZ, ESPAÑA, 2004.
- PETER JACKO ; NIÑO-MORA, J.
Time-constrained restless bandits and the Knapsack problem for perishable items , Sixth Czech-Slovak International Symposium on Combinatorics, Graph Theory, Algorithms and Applications, PRAGA, REPUBLICA CHECA, 2006.
- QIZILASH, N.; LETON, E.; WIPER, M.; DOLIN, P.
Methods to pool infrequent adverse event data: neutropenia in rheumatoid arthritis , 22nd ICPE Pharmacoepidemiology for Public Health, PORTUGAL, PORTUGAL, 2006.

- RAMÍREZ, J. ; LILLO, R. E. ; WIPER, M. P.
Bayesian analysis of a queueing system with a long-tailed arrival process, Second conference on queueing theory, *MADRID, ESPAÑA*, 2006.
- RAMÍREZ, J. ; LILLO, R. E. ; WIPER, M. P.
Analisis bayesiano de un sistema de colas G/M/1 con un proceso de llegadas de cola pesada , XIX Congreso Nacional de Estadística e Investigación Operativa, *SANTA CRUZ DE TENERIFE, ESPAÑA*, 2006.
- FLORES, R.J.
About the BZ/p-homotopy of classifying spaces, International Congress of Mathematicians, *MADRID, ESPAÑA*, 2006.
- ROMO, J.
Financial Statistics for a Global Economy, BCE, *FRANKFURT*, 2006.
- ROMO, J.
Frontiers of Statistics in honor of Peter Bickel, *PRINCETON UNIVERSITY*, 2006.
- ROMO, J. ; TORRENTE, E. A.
Refining k-means with data depth and bootstrap, XXIX Congreso Nacional de Estadística e Investigación Operativa, *SANTA CRUZ DE TENERIFE, ESPAÑA*, 2006.
- SANCHEZ, I.
Adaptive combination of forecast with application to wind energy, XXIX Congreso Nacional de Estadística e Investigación Operativa, *SANTA CRUZ DE TENERIFE, ESPAÑA*, 2006.
- SANCHEZ, I.
Next generation short-term forecasting of wind power , EWEC 2006, *LONDRES*, 2006.
- SANCHEZ, I.
Evaluation of advanced wind power forecasting models- result of the Anemos Project , EWEC 2006, *LONDRES*, 2006.
- SANCHEZ, I.
Adaptive Combination of Forecast with application to wind energy forecast , PMAPS 2006, *ESTOCOLMO*, 2006.
- SANCHEZ, I.
Selection of variables for multivariate control charts, XXIX Congreso Nacional de Estadística e Investigación Operativa, *SANTA CRUZ DE TENERIFE, ESPAÑA*, 2006.
- SANCHEZ, I. ; GONZALEZ, I. M.
Analysis of principal alarms in statistical quality control , XXIX Congreso Nacional de Estadística e Investigación Operativa, *SANTA CRUZ DE TENERIFE, ESPAÑA*, 2006.
- VICENTE, E. M.
Properties of two U.S. inflation measures (1985-2005), Simposio de Análisis Económico 2006, *OVIEDO, ESPAÑA*, 2006.

Actividades de formación y movilidad de personal investigador

Estancias en otros centros

- ALBA MARIA FRANCO PEREIRA
Título: Estancia de Investigación
Centro Externo: UNIVERSITY OF ARIZONA
País: ESTADOS UNIDOS DE AMERICA
Duración: 01/07/2006 a 30/09/2006.
- ANGEL LOPEZ LOPEZ
Título: Test de bondad de ajuste basado en la idea de profundidad
Centro Externo: COLUMBIA UNIVERSITY
País: ESTADOS UNIDOS DE AMERICA
Duración: 27/06/2005 a 27/10/2006.
- ELISENDA MOLINA FERRAGUT
Título: Game-theoretic approaches to insurgent networks
Centro Externo: Naval Postgraduate School
País: ESTADOS UNIDOS DE AMERICA
Duración: 13/07/2006 a 13/08/2006.
- IGNACIO CASCOS FERNANDEZ
Título: Medidas de riesgo financiero multivariantes
Centro Externo: UNIVERSIDAD DE BERNA
País: SUIZA
Duración: 22/10/2006 a 01/12/2006.
- JOSEFA RAMIREZ COBO
Título: Inferencia Bayesiana para la distribución Doble Pareto Lognormal
Centro Externo: TRINITY COLLAGE OF DUBLIN
País: IRLANDA
Duración: 25/07/2006 a 31/08/2006.
- SANTIAGO VELILLA CERDAN
Título: Reducción de la dimensión en datos funcionales
Centro Externo: DEPARTMENT OF STATISTICS, UCLA
País: ESTADOS UNIDOS DE AMERICA
Duración: 01/10/2005 a 30/06/2006.

ÁREA DE CONOCIMIENTO: FUNDAMENTOS DEL ANÁLISIS ECONÓMICO

Publicaciones y actividades de difusión de resultados

Artículos en revistas extranjeras

- BROTO, M. C. ; RUIZ, E.
Unobserved component models with asymmetric conditional variances, *Computational Statistics and Data Analysis*, 2006, pp. 2146-2166, HOLANDA.
- CARNERO, M. A. ; PEÑA, D. ; RUIZ, E.
Effects of outliers on the identification and estimation of GARCH models, *Journal of time series analysis*, 2006, pp. 471-497, REINO UNIDO.
- PASCUAL, L.; ROMO, J. ; RUIZ, E.
Bootstrap prediction returns and volatilities in GARCH models, *Computational Statistics and Data Analysis*, 2006, pp. 2293-2312, HOLANDA.

Colaboraciones en obras colectivas

- ESPASA, A. ; MINGUEZ, R.
A time series disaggregated model to forecast GDP in the Eurozone, en: Growth and cycle in the Eurozone, PALGRAVE, pp. 213-220, 2006.

Documentos de trabajo

- VEIGA, M.H. ; RUIZ, E.
Modeling long-memory volatilities with leverage effect: A-LMSV versus, *Serie de Estadística y Econometría* , 2006.

Ponencias y Comunicaciones a congresos

- CARNERO, M. A. ; PEÑA, D. ; RUIZ, E.
Effects of level outliers on the identification and estimation of GARCH models , Econometric Society Australian Meeting, MELBOURNE, AUSTRALIA, 2004.
- CARNERO, M. A. ; PEÑA, D. ; RUIZ, E.
Estimating volatility in the presence of outliers: detection versus robust procedures , Workshop Volatility Day, ESTOCOLMO, SUECIA, 2006.
- CARNERO, M. A. ; PEÑA, D. ; RUIZ, E.
Outliers in GARCH models , Workshop on Robustness and Statistical Inference. In honour of Victor Yohai, MADRID, ESPAÑA, 2006.

- MORA GALAN, A.; PEREZ, A.; RUIZ, E.
Stochastic Volatility and the Taylor effect, International Workshop on Computational and Financial Econometrics, GINEBRA, SUIZA, 2006.
- PELLEGRINI S. ; RUIZ, E. ; ESPASA, A.
The relationship between ARIMA-GARCH and unobserved component models with GARCH disturbances, 26 th Symposium on Forecasting, SANTANDER, ESPAÑA, 2006.