

DEPARTAMENTO DE
ESTADISTICA

DEPARTAMENTO DE ESTADISTICA

Áreas de conocimiento:

- ESTADISTICA E INVESTIGACION OPERATIVA
- FUNDAMENTOS DEL ANALISIS ECONOMICO

ÁREA DE CONOCIMIENTO: ESTADISTICA E INVESTIGACION OPERATIVA

Actividades de investigación

Tesis Doctorales

- Smoothing Methods for the analysis of mortality development
Autores: GIOVANNI CAMARDA, C.
Director: DURBAN, M. L.
Centro donde se presentó: CAMPUS DE LEGANES
Año: 2008

Publicaciones y actividades de difusión de resultados

Artículos en revistas nacionales

- GONZALEZ, I. M. ; SANCHEZ, I.
Diseño óptimo de tolerancias con variables correladas, *Anales de Ingeniería Mecánica*, Núm. 16, 2008, pp. 381-386, ESPAÑA.

Artículos en revistas extranjeras

- ALONSO, A.M.; GARCIA, A. E.
A time series bootstrap procedure for interpolation intervals , *Computational Statistics & Data Analysis*, Vol. 24, Núm. 1, 2008, pp. 1792-1805, HOLANDA.
- AUSIN, M.C.; WIPER, M. P. ; LILLO, R. E.
Bayesian prediction of the transient behaviour and busy period in short- and long-tailed GI/G/1 queueing systems , *Computational Statistics & Data Analysis*, Vol. 52, Núm. 3, 2008, pp. 1615-1635, HOLANDA.
- CARRIZOSA, E.; MARTIN, B.; ROMERO MORALES, D.
Multi-group support vector machines with measurement costs: A biobjective approach , *DISCRETE APPLIED MATHEMATICS*, Vol. 156, Núm. 6, 2008, pp. 950-966, HOLANDA.
- CASCOS, I.; LOPEZ DIAZ, M.
On the proximity of a probability to a capacity functional: Proximity functions , *STOCHASTIC MODELS*, Vol. 24, Núm. 2, 2008, pp. 264-287, ESTADOS UNIDOS DE AMERICA.
- CASCOS, I.; LOPEZ DIAZ, M.
Consistency of the A-Trimming of a probability. Applications to central regions, *BERNOULLI*, Vol. 14, 2008, pp. 580-592, CANADÁ.

- CUESTA, J. A. ; JIMENEZ, R.J.; LUGO, H.C.; SANCHEZ, A.
The shared reward dilemma, *Journal of Theoretical Biology*, Vol. 251, Núm. 2, 2008, pp. 253-263, HOLANDA.
- D'AURIA, B.
M/M/infinity queues in semi-Markovian random environment, *QUEUEING SYSTEMS*, Vol. 58, Núm. 3, 2008, pp. 221-237, HOLANDA.
- D'AURIA, B.; RESNICK, S.I.
The influence of dependence on data network models , *Advances in Applied Probability*, Vol. 40, Núm. 1, 2008, pp. 60-94, REINO UNIDO.
- DE MIGUEL, V.; NOGALES, F. J.
On decomposition methods for a class of partially separable nonlinear programs , *Mathematics of Operations Research*, Vol. 33, Núm. 1, 2008, pp. 119-139, HOLANDA.
- ESTEBAN, M. ; NOGALES, F. J.
Solving dynamic stochastic economic models by mathematical programming decomposition methods, *Computers & Operations Research*, Vol. 35, Núm. 1, 2008, pp. 226-240, ESTADOS UNIDOS DE AMERICA.
- FEBRERO BANDE, M.; GALEANO, P. ; GONZALEZ MANTEIGA, W.
Outlier detection in functional data by depth measures with application to identify abnormal nox levels , *Environmetrics*, Vol. 19, 2008, pp. 331-345, REINO UNIDO.
- GIOVANNONI, F.; TENA, J.
Market concentration, macroeconomic uncertainty and monetary policy, *European economic review*, Vol. 52, Núm. 6, 2008, pp. 1097-1123, HOLANDA.
- GOMEZ SANCHEZ-MANZANO, E.; GOMEZ VILLEGAS, M.A.; MARIN, J.M.
Multivariate exponential power distributions as mixtures of normal distributions with bayesian applications , *COMMUNICATIONS IN STATISTICS-THEORY AND METHODS*, Vol. 37, Núm. 6, 2008, pp. 972-985, ESTADOS UNIDOS DE AMERICA.
- GONZALEZ, I. M. ; SANCHEZ, I.
Principal alarms in multivariate statistical process control , *Journal of Quality Technology*, Vol. 40, Núm. 1, 2008, pp. 19-30, ESTADOS UNIDOS DE AMERICA.
- GONZALEZ, J.; PEÑA, D. ; ROMERA, M. R.
A robust partial least squares regression method with applications , *Journal of chemometrics*, 2008, REINO UNIDO.
- GONZALEZ-MANTEIGA, W.; LOMBARDIA, M.J.; MOLINA, I. ; MORALES, D.; SANTAMARIA, L.
Analytic and bootstrap approximations of prediction errors under a multivariate Fay-Herriot model, *Computational Statistics & Data Analysis*, Vol. 52, Núm. 12, 2008, pp. 5242-5252, HOLANDA.
- GONZÁLEZ-MANTEIGA, W.; LOMBARDIA, M.J.; MOLINA, I. ; MORALES, D.; SANTAMARIA, L.
Bootstrap mean squared error of a small-area EBLUP, *Journal of Statistical Computation and Simulation*, Vol. 78 (5), 2008, pp. 443-462, REINO UNIDO.
- GRANE, A.; FORTIANA, J.
Karhunen-Loeve basis in goodness-of-fit tests decomposition: An evaluation, *Communications in statistics: Theory and Methods*, Vol. 37, Núm. 19, 2008, pp. 3144-3163, CANADÁ.

- GRANE, A.; LOPES MOREIRA, M.H.
Accurate minimum capital risk requirements: A comparison of several approaches, *Journal of Banking & Finance*, Vol. 32, 2008, pp. 2482-2492, HOLANDA.
- HEINEN, A.J.; RENGIFO, E.
Multivariate reduced rank regression in non-Gaussian contexts, using copulas , *Computational Statistics & Data Analysis*, Vol. 52, Núm. 6, 2008, pp. 2931-2944, HOLANDA.
- JACH, A.E.; KOKOSZKA, P.
Wavelet-based confidence intervals for the self-similarity parameter, *Journal of Statistical Computation and Simulation*, Vol. 78, 2008, pp. 1179-1198, REINO UNIDO.
- JACH, A.E.; KOKOSZKA, P.
Wavelet-domain test for long-range dependence in the presence of a trend , *STATISTICS*, Vol. 42, 2008, pp. 101-113, ALEMANIA.
- JIMENEZ, R.J.; LUGO, H.C.; CUESTA, J. A. ; SANCHEZ, A.
Emergence and resilience of cooperation in the spatial prisoner's dilemma via a reward mechanism, *Journal of Theoretical Biology*, Vol. 250, Núm. 3, 2008, pp. 475-483, HOLANDA.
- LEE, D.-J.; DURBAN, M. L.
Smooth CAR mixed models for spatial count data , *COMPUTATIONAL STATISTICS AND DATA ANALYSIS*, 2008, HOLANDA.
- MARIN, J.M.; NIETO, C.
Spatial matching of multiple configurations of points with a Bioinformatics application, *Communications in statistics: Theory and Methods*, Vol. 37, 2008, pp. 1977-1995, CANADÁ.
- MOLANES, E.M.; CAO, R.
Relative density estimation for left truncated and right censored data, *Journal of Nonparametric Statistics*, Vol. 20, Núm. 8, 2008, pp. 693-720, HOLANDA.
- MOLANES, E.M.; CAO, R.
Bootstrap bandwidth selectors for two kernel-type relative density estimators, *Technical report*, 2008, ESTADOS UNIDOS DE AMERICA.
- MOLANES, E.M.; CAO, R.
Plug-in bandwidth selector for the kernel relative density estimator , *Annals of the Institute of Statistical Mathematics*, Vol. 60, 2008, pp. 273-300.
- NIÑO, J.
A faster index algorithm and a computational study for bandits with switching costs, *INFORMS Journal on Computing*, Vol. 2, Núm. 20, 2008, pp. 255-269.
- OLIVARES, A.; MOGUERZA, J.M.; PRIETO, F. J.
Nonconvex optimization using negative curvature within a modified linesearch, *European Journal of Operational Research*, Vol. 189, 2008, pp. 706-722, HOLANDA.
- PEÑA, D. ; SAFADI, T.
Bayesian Analysis of dynamic factor models: an application to air pollution and mortality in Sao Paulo, *Environmetrics*, Vol. 19, 2008, pp. 582-601, REINO UNIDO.
- PEWSEY, A.; WIPER, M. P. ; GIRON, F.
Bayesian inference for the half-normal and half-t distributions , *Communications in statistics: Theory and Methods*, Vol. 37, Núm. 20, 2008, pp. 3165-3185, CANADÁ.

- RAMÍREZ, J. ; LILLO, R. E. ; WIPER, M. P.
Bayesian analysis of a queueing system with a long-tailed arrival process , *COMMUNICATIONS IN STATISTICS-SIMULATION AND COMPUTATION*, Vol. 37, Núm. 4, 2008, pp. 697-712, ESTADOS UNIDOS DE AMERICA.
- ROMERO MORALES, D.; MARTIN, B.; CARRIZOSA, E.
Multi-group support vector machines with measurement costs: A biobjective approach , *DISCRETE APPLIED MATHEMATICS*, Vol. 156, Núm. 6, 2008, pp. 950-966, HOLANDA.
- SANCHEZ, I.
Adaptive combination of forecasts with application to wind energy , *International journal of forecasting*, Vol. 24, Núm. 4, 2008, pp. 679-693, ESTADOS UNIDOS DE AMERICA.
- VELILLA, S.
A method for dimension reduction in quadratic classification problems , *Journal of Computational & Graphical Statistics*, Vol. 17, 2008, pp. 572-589, ESTADOS UNIDOS DE AMERICA.
- XU, Z.; ZHU, L.; SOJKA, J.; KOKOSZKA, P.; JACH, A.E.
An assessment study of the wavelet-based index of magnetic storm activity (WISA) and its comparison to the Dst Index , *Journal of Atmospheric and Solar-Terrestrial Physics*, Vol. 70, 2008, pp. 1579-1588, REINO UNIDO.

Libros

- ALONSO, A.M.
Predicción de tablas de mortalidad dinámicas mediante un procedimiento bootstrap , *Fundacion MAPFRE*, ESPAÑA, 2008.

Colaboraciones en obras colectivas

- FEBRERO BANDE, M.; GALEANO, P. ; GONZALEZ MANTEIGA, W.
Influence in the functional linear model with scalar response , en: Functional and operational statistics , SPRINGER , pp. 165-171, 2008.
- GRANE, A.; BAILLO, A.
Local linear regression for functional predictor and scalar response , en: Functional and Operational Statistics, SPRINGER , pp. 47-51, 2008.
- IONIDES, E.L.; BRETO, C.; KING, A.A.
Modeling disease dynamics: cholera as a case study , en: Wiley Series in Probability and Statistics, pp. 123-140, 2008.
- NIÑO, J.
Computing an index policy for multiarmed bandits with deadline, en: Proceedings of the 3rd International Workshop on Tools for solving Structured Markov Chains, 2008.
- NIÑO, J.
An index policy for multiarmed multimode restless bandits , en: Proceedings of the 3rd International Conference on Performance Evaluation Methodologies and Tools , 2008.

- NIÑO, J.
An index policy for dynamic fading-channel allocation to heterogeneous mobile users with partial observations, en: Proceedings of the 4th Euro NGI conference on Next Generation Internet Networks, pp. 231-238, 2008.
- PEÑA, D. ; GALEANO, P.
An Unified approach to model selection, discrimination, goodness of fit and outliers in time series, en: Advances in mathematical and statistical modeling, Birkhäuser, pp. 267-278, 2008.

Documentos de trabajo

- ALONSO, A.M.; CASADO, D.; LOPEZ, S.; ROMO, J.
A functional data based method for time series classification, *WP 08-74 (27) Serie de Estadística y Econometría. Universidad Carlos III de Madrid*, 2008.
- ALONSO, A.M.; GARCIA-MARTOS, C.; RODRIGUEZ, J.; SANCHEZ, M.J.
Seasonal dynamic factor analysis and bootstrap inference: application to electricity market forecasting, *WP 08-14 (06) Serie de Estadística y Econometría. Universidad Carlos III de Madrid*, 2008.
- ALONSO, A.M.; PEÑA, D. ; RODRIGUEZ, J.
A methodology for population projections: an application to Spain, *WP 08-45 (12) Serie de Estadística y Econometría. Universidad Carlos III de Madrid*, 2008.
- ALONSO, P. J. ; ALBARRAN, I.
Long term care in Spain: extent, costs and challenges. WP 0806 , *Departamento de Estadística, Estructura Económica y O.E.I. (Univ de Alcalá)*, 2008.
- CAMARDA, C.G.; DURBAN, M. L.
Goodness of fit in models for mortality data, *WP 08-39 (09) Serie de Estadística y Econometría. Universidad Carlos III de Madrid*, 2008.
- CARNERO, M. A. ; PEÑA, D. ; RUIZ, E.
Estimating and forecasting GARCH volatility in the presence of outliers, *IVIE WP-2008-13*, 2008.
- GARCIA FERRER, A.; GONZALEZ, E.; PEÑA, D.
A multivariate generalized independent factor GARCH model with an application to financial stock returns, *WP 08-75(28) Serie de Estadística y Econometría. Universidad Carlos III de Madrid*, 2008.
- GONZALEZ, J.; MUÑOZ, A.
Locally linear approximation for kernel methods: the railway kernel, *WP 08-70 (24) Serie de Estadística y Econometría. Universidad Carlos III de Madrid*, 2008.
- GRANE, A.; TCHIRINA, A.
Asymptotic properties of a goodness-of-fit test based on maximum correlations, *WP 08-42 (11) Serie de Estadística y Econometría. Universidad Carlos III de Madrid*, 2008.
- JACKO, P.; NIÑO, J.
Marginal productivity index policies for problems of admission control and routing to parallel queues with delay, *WP 08-72 (25) Serie de Estadística y Econometría. Universidad Carlos III de Madrid*, 2008.
- LEE, D.-J.; DURBAN, M. L.
Smooth-car mixed models for spatial count data , *WP 08-58 (20) Serie de Estadística y Econometría. Universidad Carlos III de Madrid*, 2008.

- LETON, E.; ZULUAGA, P.
Unbalanced groups in nonparametric survival tests, *WP 08-52 (15) Serie de Estadística y Econometría. Universidad Carlos III de Madrid*, 2008.
- LOPES MOREIRA, M.H.; VORSATZ, M.
Aggregation and dissemination of information in experimental asset markets in the presence of a manipulation , *WP 08-41 (10) Serie de Estadística y Econometría. Universidad Carlos III de Madrid.*, 2008.
- LOPES MOREIRA, M.H.; VORSATZ, M.
The effect of short-selling on the aggregation of information in a experimental asset market, *WP 08-38 (08) Serie de Estadística y Econometría. Universidad Carlos III de Madrid*, 2008.
- MARIN, J.M.; NIETO, C.
Bayesian non-linear matching of pairwise microarray gene expressions, *WP 08-25 (07) Serie de Estadística y Econometría. Universidad Carlos III de Madrid.*, 2008.
- PÉREZ, J.; NOGALES, F. J. ; STUTE, W.
Libor additive model calibration to swaptions markets, *WP 08-56 (19) Serie de Estadística y Econometría. Universidad Carlos III de Madrid*, 2008.
- RAMÍREZ, J. ; LILLO, R. E. ; WIPER, M. P.
On identifiability of MAP processes , *WP 08-45 (13) Serie de Estadística y Econometría. Universidad Carlos III de Madrid*, 2008.
- RAMÍREZ, J. ; LILLO, R. E. ; WIPER, M. P. ; WILSON, S.
Inference for double pareto lognormal queues with applications, *WP 08-04 (02) Serie de Estadística y Econometría. Universidad Carlos III de Madrid*, 2008.
- RAMÍREZ, J. ; VIDA KOVIC, B.
On bayesian estimation of multinomial probabilities under incomplete experimental information, *WP 08-05 (03) Serie de Estadística y Econometría. Universidad Carlos III de Madrid.*, 2008.
- RODRIGUEZ, A.F.; RUIZ, E.
Bootstrap prediction intervals in state space models, *WP 08-11 (04) Serie de Estadística y Econometría. Universidad Carlos III de Madrid.*, 2008.
- ROMERA, M. R. ; MOLANES, E.M.
Copulas in finance and insurance , *WP 08-63 (21) Serie de Estadística y Econometría. Universidad Carlos III de Madrid*, 2008.
- ROMO, J. ; SHAKED, M.; LILLO, R. E. ; FRANCO, A. M.
Percentile residual life orders , *WP 08-64 (22) Serie de Estadística y Econometría. Universidad Carlos III de Madrid*, 2008.
- RUIZ, E. ; NIETO, M.R.
Measuring financial risk: comparison of alternative procedures to estimate VaR and ES , *Serie de Estadística y Econometría WP08-73(26)*, 2008.
- TENA. J.; ESPASA, A. ; PINO, G.
Forecasting inflation using the maximum disaggregation level by sectors and geographical areas and cointegration relationships between regional and national sectors: the case of Spain., *Boletín de inflación y análisis macroeconómico n 160*, 2008.

- TENA, J.; ESPASA, A. ; PINO, G.
Forecasting spanish inflation using information from different sectors and geographical areas, *WP 08-01 (01) Serie de Estadística y Econometría. Universidad Carlos III de Madrid*, 2008.
- WIPER, M. P. ; CARNICERO, J.A.
A semi-parametric model for circular data based on mixtures of beta distributions, *WP 08-13(05) Serie de Estadística y Econometría. Universidad Carlos III de Madrid*, 2008.

Ponencias y Comunicaciones a congresos

- ALBARRAN, I.; ALONSO, P. J. ; AYUSO, M.
Heterogeneity on risk profiles as a reason to customise the standard approach in Solvency II: an analysis of the Spanish insurance undertakings, I Congreso Ibérico de Actuarios, Lisboa, 2008.
- ALBARRAN, I.; ALONSO, P. J. ; DOMINGUEZ, J.; NUÑEZ, J.J.
Poverty analysis of spanish households with long term care people. A regional perspective , 48th European Congress of the European Regional Science Association, Liverpool, 2008.
- ALONSO, A.M.; GARCIA-MARTOS, C.; RODRÍGUEZ, J.; SANCHEZ, M.J.
Seasonal dynamic factor analysis and bootstrap inference: application to electricity market forecasting , 2nd International Workshop on Computacional and Financial Econometrics, Neuchâtel, 2008.
- ALONSO, A.M.; LOPEZ, S.; CASADO, D.; ROMO, J.
A functional data approach for discrimination of time series , COMPSTAT 08, Oporto, 2008.
- ALVAREZ, A.
Simulación de estrategias de gestión de recursos marinos: el caso del molusco loco (concholepas concholepas) , XIV Congreso latino-iberoamericano de investigación de operaciones, CLAIO 2008, Cartagena de Indias, 2008.
- BAILLO, A.; GRANE, A.
Local linear regression for functional predictor and scalar response, First International Workshop on Functional and Operational Statistics, Toulouse, 2008.
- BOLANCÉ, C.; ALONSO, P. J. ; ALBARRAN, I.
La relatividad del concepto de dependiente: efecto de la elección de distintos baremos de valoración europeos sobre la población española , XI Encuentros de Economía Aplicada, SALAMANCA, ESPAÑA, 2008.
- BRETO, C.; IONIDES, E.L.; KING, A.A.
Overdispersed continuous time models with epidemiological applications, 2008 Joint Statistical Meeting, Denver, 2008.
- CAÑADA, H.
Diffusion processes with Markovian switchings applied to biochemical processes, International workshop of applied probability, Compiègne, 2008.
- CASCOS, I.
El riesgo financiero de una cartera modelada como un conjunto aleatorio , XIV Congreso Español sobre Técnicas y Lógica Fuzzy, Estylf 2008, ESPAÑA, 2008.
- CASCOS, I.
Depth functions and random convex hulls , 1st Workshop or the ercim working group on computing an statistics, NEUCHÂTEL, SUIZA, 2008.

- CASCOS, I.; LOPEZ DIAZ, M.
Location-scale trimming, Joint Meeting of the World Conference of the IASC and 6th Asian Regional Section of the IASC on Computational Statistics & Data Analysis, IASC2008, *YOKOHAMA*, JAPON, 2008.
- D'AURIA, B.; IVANOV, J.; KELLA, O.
Generalized Jordan chains with applications to MAP with one-sided jump, YEQT-II Stochastic analysis of modern communications networks, *Eindhoven*, 2008.
- D'AURIA, B.; KELLA, O.
Matrix polynomial theory applied to Markov modulated Brownian motion, INFORMS Annual Meeting, *Washington*, 2008.
- DURBAN, M. L. ; LEE, D.-J.
Smooth CAR mixed-models for spatial count data, XXIV International Biometric Conference, *DUBLÍN*, IRLANDA, 2008.
- ESPASA, A. ; RUIZ, E. ; PELLEGRINI S.
ARIMA-GARCH and unobserved component models with GARCH disturbances: Are their prediction intervals different?, XXXIII Simposio de análisis económico (SAE), *ZARAGOZA*, ESPAÑA, 2008.
- FAJARDO, M.A.; ALONSO, P. J. ; ALBARRAN, I.
Integración en el mercado laboral de las personas con discapacidad y en situación de dependencia. Análisis y comparación de resultados con datos del mercado español, XXII Reunión anual ASEPELT, *BARCELONA*, ESPAÑA, 2008.
- FLORES, R.J.; FORREST, D.; TENA, J.
Impact on competitive balance from allowing foreign players in a sports league, IASE 10th Annual Conference, *GIJÓN*, ESPAÑA, 2008.
- FRANCO, A. M. ; LILLO, R. E. ; ROMO, J. ; SHAKED, M.
Percentile residual life stochastic orders, International Workshop on Applied Probability (IWAP'08), *PARIS*, 2008.
- FRANCO, A. M. ; LILLO, R. E. ; ROMO, J. ; SHAKED, M.
Stochastic orders based on the percentile residual life function, COMPSTAT 08, *OPORTO*, 2008.
- FRANCO, A. M. ; LILLO, R. E. ; ROMO, J. ; SHAKED, M.
Stochastic orders based on the percentile residual life function, International conference on computational statistics, *VALLADOLID*, ESPAÑA, 2008.
- GARCIA, A.; CASALS, J.; JEREZ, M.
Unit roots and cointegrating matrix estimation using subspace methods, 14th International conference on computing in economics and finance, *Paris*, 2008.
- GARCIA, S.; BISCHOFF, M.; VANHAVERBEKE, L.
Table placement at the EWI dinner, EWGLA XVII, *ELCHE*, ESPAÑA, 2008.
- GARCIA, S.; LABBE, M.; MARIN, A.
Solving the p-median problem with a radius formulation, IWOR, *MOSTOLES*, ESPAÑA, 2008.
- GARCIA, S.; LABBE, M.; MARIN, A.
On the resolution of the p-median problem, EWGLA XVII, *ELCHE*, ESPAÑA, 2008.
- GARCIA, S.; MARIN, A.
Location with preferences, ISOLDE XI, *Santa Barbara*, 2008.

- GARCIA, S.; MARIN, A.
A location model with preferences, IFORS 2008, *Sandton*, 2008.
- GONZALEZ MANTEIGA, W.; GALEANO, P. ; FEBRERO BANDE, M.
Selection of eigenfunctions in the functional linear model with scalar response , IASC2008, *Yokohama*, 2008.
- GONZALEZ, I. M. ; SANCHEZ, I.
Diseño óptimo de tolerancias con variables correladas , XVII Congreso Nacional de Ingeniería Mecánica, *GIJON*, ESPAÑA, 2008.
- GONZALEZ, I. M. ; SANCHEZ, I.
Capability Indices in Univariate and Multivariate Processes , ISBIS 2008- International Symposium of Business and Industrial Statistics, *PRAGA*, REPUBLICA CHECA, 2008.
- GONZALEZ, J.; MUÑOZ, A.
Functional data classification based on reproducing kernel regularization, WNI 2008, *Coimbra*, 2008.
- GONZALEZ, J.; MUÑOZ, A.
Spectral measures for kernel matrices comparison, ICANN 2007, *Oporto*, 2008.
- GONZALEZ, J.; MUÑOZ, A.
Representing functional data using support vector machines, CIARP 2008, *La Habana*, 2008.
- GRANE, A.; LOPES MOREIRA, M.H.
Accurate minimum capital risk requirements: A comparison of several approaches, 2nd Annual Meeting of the Portuguese Economic Journal, *Evora*, 2008.
- GRANE, A.; TCHIRINA, A.
Asymptotic properties of a goodness-of-fit test based on maximum correlations , Barcelona Conference on Asymptotic Statistics (BAS2008), *BARCELONA*, ESPAÑA, 2008.
- HEINEN, A.J.
Far eastern econometric society , 7th World Congress in Probability and Statistics, *SINGAPUR*, 2008.
- JACH, A.E.; KOKOSZKA, P.
Empirical wavelet analysis of tail and memory properties of LARCH and FIGARCH models, StatDep: statistics for dependent data, *Paris*, 2008.
- JACKO, P.
Optimal Dynamic Promotion and the Knapsack Problem for Perishable Items, VIIIth Annual Conference of INFORMS Revenue Management and Pricing Section, *Montreal*, CANADÁ, 2008.
- JACKO, P.; NIÑO, J.
Admission control and routing to parallel queues with delayed information via marginal productivity indices , Third International Conference on Performance Evaluation Methodologies and Tools (Value Tools), *Atenas*, GRECIA, 2008.
- LEE, D.-J.; DURBAN, M. L.
P-spline ANOVA type interaction models for spatio-temporal smoothing , International Workshop in Statistical Modelling, *UTRECHT*, HOLANDA, 2008.
- LETON, E.; PEÑA, D. ; ROMERA, M. R.
Robust discriminant analysis based on partial least squares, 2nd International Workshop on Computational and Financial Econometrics CFE08, *NEUCHÂTEL*, SUIZA, 2008.

- LETON, E.; ZULUAGA, P.
Tests de supervivencia para varios grupos ordenados , 30 Congreso Nacional de Estadística e Investigación Operativa, *VALLADOLID*, ESPAÑA, 2008.
- LILLO, R. E.
Funciones cuantílicas de vida residual: propiedades y aplicaciones, I ciclo de conferencias de Bioestadística y Fiabilidad, *SEVILLA*, ESPAÑA, 2008.
- LILLO, R. E. ; RAMÍREZ, J. ; WIPER, M. P.
Bayesian inference and identifiability conditions for the markovian arrival process, Workshop on bayesian methods, *MADRID*, ESPAÑA, 2008.
- MARIN, A.; LABBE, M.; GARCIA, S.
Solving the p-median problem via a radius formulation , GOM2008, *Saint-Maximin-La-Sainte-Baume*, 2008.
- MARIN, J.M.; NIETO, C.
Bayesian the problem of matching two configurations by using a bayesian non-linear model, II Iberian mathematical meeting, *BADAJOS*, ESPAÑA, 2008.
- MARTIN, B.
Biobjective approach for SVM-based binary classification and ordinal regression, XIV Latin-Ibero American congress on operations research (CLAIO 2008), ESPAÑA, 2008.
- MARTINEZ, A.; ALONSO, P. J. ; ALBARRAN, I.
La asignación eficiente de la inversión en I+D+I por objetivos socioeconómicos dentro de la Unión Europea: el caso español , X Reunión de Economía Mundial, *BARCELONA*, ESPAÑA, 2008.
- MAYORDOMO, S.; PEÑA, J. I. ; ROMO, J.
Are there arbitrage opportunities in credit derivatives markets?, XXXIII Simposio de Análisis Económico , *ZARAGOZA*, ESPAÑA, 2008.
- MAYORDOMO, S.; PEÑA, J. I. ; ROMO, J.
Are there arbitrage opportunities in credit derivatives markets?, XVI Foro de Finanzas, *BARCELONA*, ESPAÑA, 2008.
- MOLINA, I. ; SALVATI, N.; PRATESI, M.
Bootstrap estimation of the mean squared error under a spatial Fay-Herriot model, First workshop of the ERCIM working groups on computing & Statistics (ERCIM'08), *Neuchatel*, SUIZA, 2008.
- MUÑOZ, A. ; GONZALEZ, J.
Functional learning of kernels for information fusion purposes, CIARP 2008, *La Habana*, 2008.
- NIÑO, J.
Optimization of dynamic and stochastic systems , i-MATH Intensive School on Mathematical Programming and Its Applications, ESPAÑA, 2008.
- NIÑO, J.
An index policy for multiarmed multimode restless bandits , 3rd International Conference on Performance Evaluation Methodologies and Tools (Value Tools 2008), *ATENAS*, GRECIA, 2008.
- NIÑO, J.
Computing an index policy for multiarmed bandits with deadlines , 3rd International Workshop on Tools for solving Structured Markov Chains (SMCTools 2008), *ATENAS*, GRECIA, 2008.

- NIÑO, J.
An index policy for dynamic fading-channel allocation to heterogeneous mobile users with partial observations , 4th EuroNGI Conference on Next Generation Internet Networks (NGI 2008), *CRACOVIA*, POLONIA, 2008.
- NIÑO, J.
A marginal productivity index rule for scheduling multiclass queues with setups , Second EuroFGI Workshop on Network control and Optimization (NET-COOP 2008), *PARIS*, FRANCIA, 2008.
- PELLEGRINI S. ; RUIZ, E. ; ESPASA, A.
The relationship between ARIMA-GARCH and unobserved component models with GARCH disturbances , 62th 2nd International workshop on computational and financial econometrics (CFE'08), *Neuchatel*, 2008.
- PEÑA, D.
Ponencia invitada, Joint meeting of the American Statistical Association and IMS, *DENVER*, 2008.
- PEÑA, D. ; GONZALEZ, E.; GARCIA FERRER, A.
Comparison of principal component analysis and independent component analysis for financial time series , The 28th Annual international symposium on Forecasting: Information communication technology forecasting in a digital world, *Niza*, 2008.
- PRADA, L.; GARCIA, J.D.; NUÑEZ, A.; FERNANDEZ, J.; CARRETERO, J.; FLORES, R.J.
Modelado estocástico de las operaciones de entrada/salida sobre un disco , II Congreso español de informática (CEDI 2007). XVIII Jornadas de paralelismo., *BARCELONA*, ESPAÑA, 2008.
- RAMÍREZ, J. ; LILLO, R. E. ; WIPER, M. P.
Bayesian inference and identifiability conditions for the markovian arrival process , International Association for Statistical Computing IASC 2008, *Yokohama*, 2008.
- RODRIGUEZ, A.F.; RUIZ, E.
Bootstrap forecast in conditionally heteroscedastic unobserved component models , Workshop on Financial Time Series, *Coimbra*, 2008.
- ROMERA, M. R. ; CAÑADA, H.
Ponencia, International workshop on applied probability, *Compiègne*, FRANCIA, 2008.
- ROMERA, M. R. ; CASAS, O. J.
Ponencia, Conference on sustainable resource use and economic dynamic SURED 2008, *Ascona*, SUIZA, 2008.
- VAN KEILEGOM, I.; MOLANES, E.M.; VERAVERBEKE, N.
Empirical likelihood for non-smooth criterion functions, 7th world congress in probability and statistics, *Singapur*, 2008.
- VELILLA, S.
Location-dispersion plots in quadratic classification problems , 167th Annual meetig of the American Statistical Association, *Denver*, 2008.
- VELILLA, S.
A goodness-of-fit process for ARMA(p,q) time series models based on a modified residual autocorrelation sequence, 7th World Congress in Probability and Statistics, *Singapur*, 2008.
- VILAR-FERNÁNDEZ, J.A.; ALONSO, A.M.; VILAR-FERNANDEZ, J.M.
Nonlinear time series clustering based on nonparametric forecast densities , 2nd International Workshop on Computacional and Financial Econometrics, *Neuchâtel*, 2008.

- WIPER, M. P.
Bayesian nonparametric estimation of bacterial growth curves using neural networks, COMPSTAT 2008, Oporto, 2008.

Actividades de cooperación internacional

Acciones integradas y bilaterales

- CASASOLA, M. J. ; RASO, A. ; CARDONE, C. L.
Instrumentos financieros para el crecimiento, desarrollo y supervivencia de la pequeña y mediana empresa en Ecuador, *Pontificia Universidad Católica del Ecuador (PUCE)*, ECUADOR. Duración: de 2008 a 2008.
Descripción: II Convocatoria de Ayudas para acciones de cooperación al desarrollo (UCIIM y CAM)

Actividades de formación y movilidad de personal investigador

Estancias en otros centros

- ISABEL MOLINA PERALTA
Título: Estancia compartida en School of Mathematics and Statistics, Carleton University y en Statistics Canada
Centro Externo: School of Mathematics and Statistics, Carleton University y en Statistics Canada
País: CANADÁ
Duración: 17/07/2008 a 17/08/2008.
- MARIA ANDREA GIULIODORI
Título: Estancia invitada para trabajo de investigación (Time series analysis)
Centro Externo: London School of Economics and Political Science (LSE)
País: REINO UNIDO
Duración: 07/09/2008 a 30/11/2008.
- NURIA TORRADO ROBLES
Título: Estancia en Trinity College (Métodos bayesianos para fiabilidad de software)
Centro Externo: Trinity College
País: IRLANDA
Duración: 28/08/2008 a 11/12/2008.

ÁREA DE CONOCIMIENTO: FUNDAMENTOS DEL ANALISIS ECONOMICO

Publicaciones y actividades de difusión de resultados

Artículos en revistas extranjeras

- CANCELO, J.R.; ESPASA, A. ; GRAFE, R.
Forecasting the electricity load from one day to one week ahead for the Spanish system operator , *International journal of forecasting*, Vol. 24, Núm. 4, 2008, pp. 588-602, ESTADOS UNIDOS DE AMERICA.
- RUIZ, E. ; VEIGA, M.H.
Modelling long-memory volatilities with leverage effect: A-LMSV versus FIEGARCH , *Computational Statistics & Data Analysis*, Vol. 52, Núm. 6, 2008, pp. 2846-2862, HOLANDA.
- TAYLOR, J.W.; ESPASA, A.
Energy forecasting, *International journal of forecasting*, Vol. 24, Núm. 4, 2008, pp. 561-565, ESTADOS UNIDOS DE AMERICA.

Documentos de trabajo

- CARNERO, M. A. ; PEÑA, D. ; RUIZ, E.
Estimating and forecasting GARCH volatility in the presence of outliers, *IVIE WP-2008-13*, 2008.
- ESPASA, A.
El perfil de crecimiento de un fenómeno económico, *Documentos de trabajo del Banco de España 8806*, 2008.
- RODRIGUEZ, A.F.; RUIZ, E.
Bootstrap prediction intervals in state space models, *WP 08-11 (04) Serie de Estadística y Econometría. Universidad Carlos III de Madrid.*, 2008.
- RUIZ, E. ; NIETO, M.R.
Measuring financial risk: comparison of alternative procedures to estimate VaR and ES , *Serie de Estadística y Econometría WP08-73(26)*, 2008.
- TENA. J.; ESPASA, A. ; PINO, G.
Forecasting spanish inflation using information from different sectors and geographical areas, *WP 08-01 (01) Serie de Estadística y Econometría. Universidad Carlos III de Madrid*, 2008.
- TENA. J.; ESPASA, A. ; PINO, G.
Forecasting inflation using the maximum disaggregation level by sectors and geographical areas and cointegration relationships between regional and national sectors: the case of Spain., *Boletín de inflación y análisis macroeconómico n 160*, 2008.

Ponencias y Comunicaciones a congresos

- ESPASA, A.
Ponencia, Euro Area Data: issues and implications for economic analysis, *Cambridge*, 2008.
- ESPASA, A. ; RUIZ, E. ; PELLEGRINI S.
ARIMA-GARCH and unobserved component models with GARCH disturbances: Are their prediction intervals different? , XXXIII Simposio de analisis economico (SAE), *ZARAGOZA*, ESPAÑA, 2008.
- PELLEGRINI S. ; RUIZ, E. ; ESPASA, A.
The relationship between ARIMA-GARCH and unobserved component models with GARCH disturbances , 62th 2nd International workshop on computational and financial econometrics (CFE'08), *Neuchatel*, 2008.
- RODRIGUEZ, A.F.; RUIZ, E.
Bootstrap forecast in conditionally heteroscedastic unobserved component models , Workshop on Financial Time Series, *Coimbra*, 2008.