# DEPARTAMENTO DE ESTADISTICA

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## Áreas de conocimiento:

- ESTADISTICA E INVESTIGACION OPERATIVA
- FUNDAMENTOS DEL ANALISIS ECONOMICO

# ÁREA DE CONOCIMIENTO: ESTADISTICA E INVESTIGACION OPERATIVA

## Actividades de investigación

## Tesis Doctorales

- Adopción de las normas internacionales de información financiera por los grupos cotizados españoles: impacto y factores determinantes
  *Autores:* ALEDO, J.
  *Director:* MARIN, J.M.
  *Año:* 2009

- Bayesian Modelling of Stochastic Processes in Teletraffic and Finance
  *Autores:* RAMÍREZ, J.
  *Director:* LILLO, R. E. ; WIPER, M. P.
  *Año:* 2009

- Contributions to the problem of cluster analysis
  *Autores:* VILADOMAT, J.
  *Director:* PEÑA, D. ; PRIETO, F. J.
  *Año:* 2009

- Dynamic interest-rate modelling in Incomplete Markets
  *Autores:* PÉREZ, J.
  *Director:* NOGALES, F. J. ; (CANCELADO) STUTE, W.
  *Año:* 2009

- Marginal Productivity Index Policies for Dynamic Priority Allocation in Restless Bandit Models
  *Autores:* JACKO, P.
  *Director:* NIÑO, J.
  *Año:* 2009

- Stochastic orderings and aging notions based on percentile residual life functions
  *Autores:* FRANCO, A. M.
  *Director:* LILLO, R. E. ; ROMO, J.
  *Centro donde se presentó:* Facultad de Ciencias Sociales y Jurídicas
  *Año:* 2009

## Publicaciones y actividades de difusión de resultados

## Publicaciones en revistas científicas nacionales

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# Actividades de formación y movilidad de personal investigador

## Estancias en otros centros

- ANA ARRIBAS GIL
  *Título:* Estancia de investigación "Estimación semiparamétrica en modelos mixtos no lineales" en el Departamento de Estadistica de la Universidad de Valparaiso, Chile
  *Centro Externo:* Universidad de Valparaiso
  *País:* CHILE
  *Duración:* 10/2009 a 10/2009.

- DAE-JIN LEE HWANG
  *Título:* Estancia de investigación "Smoothing techniques for environmental problems"
  *Centro Externo:* Departamento de Estadistica, Universidad de Glasgow
  *País:* REINO UNIDO
  *Duración:* 28/08/2009 a 03/12/2009.

- ISABEL MOLINA PERALTA
  *Título:* Estancia de investigación "Estimación en areas pequeñas"
  *Centro Externo:* Carleton University
  *País:* CANADA
  *Duración:* 06/07/2009 a 06/08/2009.

- MARIA HELENA LOPES MOREIRA DA VEIGA
  *Título:* Estancia de investigación en Universitè Montreal, Economics Department (Simulated nonparametric moments estimation)
  *Centro Externo:* Universitè Montreal
  *País:* CANADA
  *Duración:* 01/01/2009 a 01/02/2009.

- RAUL JOSE JIMENEZ RECAREDO
  *Título:* Estancia de investigacíon en el Department of Statistics and Operation Research.
  *Centro Externo:* Universitat Politecnica de Cataluña

*País:* ESPAÑA
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# ÁREA DE CONOCIMIENTO: FUNDAMENTOS DEL ANALISIS ECONOMICO

## Actividades de investigación

## Tesis Doctorales

- Predicción en modelos de componentes inobservables condicionalmente heteróscedasticos
  *Autores:* PELLEGRINI S.
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# Actividades de formación y movilidad de personal investigador

## Estancias en otros centros

- ANTONI ESPASA TERRADES
  *Título:* Estancia de investigación sobre Predicción Económica en European University Institute, Dpto de Economia
  *Centro Externo:* European University Institute
  *País:* ITALIA
  *Duración:* 01/01/2009 a 31/03/2009.

- ANTONI ESPASA TERRADES
  *Título:* Estancia de investigación sobre Predicción Económica en el Nuffield College, Oxford
  *Centro Externo:* Nuffield College
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