

**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**

- Arbitraje estadístico en finanzas  
*Autores:* ROMO, J. ; PEÑA, J. I.  
*Director:* ROMO, J. ; PEÑA, J. I.  
*Año:* 2010
- Classification Techniques for Time Series and Functional Data  
*Autores:* CASADO, D.  
*Director:* ROMO, J. ; ALONSO, A.M.  
*Año:* 2010
- Combinación y Suavizado de Series de Tiempo para el Análisis Demográfico  
*Autores:* SILVA, J.E.  
*Director:* PEÑA, D. ; GUERRERO, V.  
*Año:* 2010
- Measuring financial risk  
*Autores:* NIETO, M.R.  
*Director:* RUIZ, E.  
*Año:* 2010
- Methods for face detection and adaptive face recognition  
*Autores:* PAVANI, S.K.  
*Director:* DELGADO, D.; FRANGI, A.  
*Año:* 2010
- Metodología bayesiana aplicada al estudio de configuraciones espaciales en Bioinformática  
*Autores:* NIETO, C.  
*Director:* MARIN, J.M.  
*Año:* 2010
- METODOS DE PREDICCION DE LA GENERACION AGREGADA DE ENERGIA EOLICA  
*Autores:* GARCIA LOBO, M.  
*Director:* SANCHEZ, I.  
*Año:* 2010
- Multivariate volatility models in financial risk management and portfolio selection  
*Autores:* ALVES, A.  
*Director:* NOGALES, F. J. ; RUIZ, E.  
*Centro donde se presentó:* Facultad de Ciencias Sociales y Jurídicas  
*Año:* 2010
- Representing Functional Data in Reproducing Kernel Hilbert Spaces with Applications to Clustering, Classification and Times Series Problems

*Autores:* GONZALEZ, J.

*Director:* MUÑOZ, A.

*Año:* 2010

- Similaridad y contraste mediante profundidad estadística

*Autores:* LOPEZ, A.

*Director:* ROMO, J.

*Año:* 2010

- Smoothing Mixed Models for Spatial and Spatio-Temporal Data

*Autores:* LEE, D.-J.

*Director:* DURBAN, M. L.

*Centro donde se presentó:* CAMPUS DE LEGANES

*Año:* 2010

## **Publicaciones y actividades de difusión de resultados**

### **Publicaciones en revistas científicas nacionales**

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### **Estancias en otros centros**

- ALBA MARIA FRANCO PEREIRA

*Título:* Estancia de investigación "Percentile residual life estimation under right censorship and shape constraints" en la Universidad de Vigo

*Centro Externo:* Universidad de Vigo

*País:* ESPAÑA

*Duración:* 09/2010 a 09/2010.

- ANA ARRIBAS GIL

*Título:* Estancia de investigación "Metodos estadisticos en el alineamiento de secuencias biologicas. Test de razón de verosimilitudes en el modelo pair hidden Markov" en el Laboratoire Statistique et Genome- CNRS & Université d'Evry

*Centro Externo:* CNRS & Université d'Evry

*País:* FRANCIA

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- MARIA ANDREA GIULIODORI

*Título:* Estancia de investigación "Multivariate analysis"

*Centro Externo:* Concordia University

*País:* CANADA

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- NURIA TORRADO ROBLES

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*Centro Externo:* Universidad de Portland

*País:* ESTADOS UNIDOS DE AMERICA

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

### **Actividades de investigación**

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