

**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**

- Clasificación de la conducta suicida utilizando cuestionarios psicométricos  
*Autores:* LEGIDO-GIL, T.  
*Director:* BACA, E.; David Delgado Gomez; BLASCO-FONTECILLA, H.  
*Año:* 2012
- Extremality in Multivariate Statistics  
*Autores:* LANIADO, H.  
*Director:* ROMO, J. ; LILLO, R. E.  
*Año:* 2012
- Models and inference for population dynamics  
*Autores:* PALACIOS, A.P.  
*Director:* MARIN, J.M.; WIPER, M. P.  
*Año:* 2012
- Restless bandit index policies for dynamic sensor scheduling optimization  
*Autores:* VILLAR, S.S.  
*Director:* NIÑO, J.  
*Año:* 2012
- Robust estimation and outlier detection in linear models for grouped data  
*Autores:* PEREZ, B.  
*Director:* MOLINA, I. ; PEÑA, D.  
*Año:* 2012

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

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

- BENITO, M. ; ROMERA, M. R.  
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Comparing univariate and multivariate models to forecast portfolio Value-at-Risk, *Journal of Financial Econometrics*, Vol. 11, Núm. 2, 2012, pp. 400-441, REINO UNIDO.
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A Context Dependent Pair Hidden Markov Model for Statistical Alignment., *Statistical applications in genetics and molecular biology*, Vol. 11, Núm. 1, 2012, ESTADOS UNIDOS DE AMERICA.
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## Colaboraciones en obras colectivas

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*Equilibrium Strategies for a Tandem Network under Different Information Levels*, International Workshop on Applied Probability (IWAP 2012), JERUSALÉN, ISRAEL, 2012.
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## **Actividades de cooperación internacional**

### **Acciones integradas y bilaterales**

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Colaboración con Mathematics of dynamic networks and information Department. Bell Labs Alcatel-Lucent. Paris. Francia.. Duracion: de 2012 a 2012.  
*Descripción:*
- REYES, P.A.  
Colaboracion con el Advanced Mining Technology Center, AMTC. Mine planning Lab (DELPHOS). Universidad de Chile.. Duracion: de 2012 a 2012.  
*Descripción:*

## **Actividades de formación y movilidad de personal investigador**

### **Estancias en otros centros**

- ISABEL MOLINA PERALTA  
*Título:* Estancia de investigación: working in survey sampling and small area estimation. Université de Neuchatel. Suiza

*Centro Externo:* Université de Neuchatel

*País:* SUIZA

*Duración:* 23/08/2012 a 23/12/2012.

- **ISABEL MOLINA PERALTA**

*Título:* Estancia de investigación: working in small area estimation. School of Mathematics and Statistics, Carleton University, Ottawa. Canadá.

*Centro Externo:* Carleton University

*País:* CANADA

*Duración:* 20/05/2012 a 20/06/2012.

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

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## **Actividades de cooperación internacional**

### **Acciones integradas y bilaterales**

- RUIZ, E.  
Departamento de comercio finanzas y navegación, *Cyprus University of technology*, CHIPRE. Duracion: de 2012 a 2012.  
*Descripción:*

## **Actividades de formación y movilidad de personal investigador**

### **Estancias de investigadores externos en la universidad**

- ESTHER RUIZ ORTEGA  
*Título:* Estancia Catedra de Excelencia del prof. Ilya Molchanov en el Departamento de Estadística.  
*Investigador Externo:* MOLCHANOV, I.  
*Centro Externo:* Departamento de Estadística. Universidad Carlos III de Madrid  
*País:* ESPAÑA  
*Duración:* 02/2012 a 07/2012.