DEPARTAMENTO DE ESTADISTICA

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Actividades de investigación

Tesis Doctorales

- Bootstrap forecast densities in univariate and multivariate volatility models
  Autores: TRUCIOS, C.
  Director/Codirectores: RUIZ, E.
  Universidad: UNIVERSIDADE ESTADUAL DE CAMPINAS
  Centro donde se presentó: Instituto de matematica, estadistica e computacao cientifica
  Año: 2016

- Discovering common features in a large set of disaggregates. Methodology, modeling and forecasting
  Autores: CARLOMAGNO, G.
  Director/Codirectores: ESPASA, A.
  Universidad: UNIVERSIDAD CARLOS III DE MADRID
  Año: 2016

- Dynamic portfolio selection with transaction costs and estimation error
  Autores: MEI, X.
  Director/Codirectores: NOGALES, F. J.
  Universidad: UNIVERSIDAD CARLOS III DE MADRID
  Año: 2016

- Essays on Expected Equity Returns and Volatility: Modeling and Prediction
  Autores: DE ALMEIDA, D.
  Director/Codirectores: RUIZ, E.; FUERTES, A.M.
  Universidad: UNIVERSIDAD CARLOS III DE MADRID
  Centro donde se presentó: CAMPUS DE GETAFE
  Año: 2016

- Estimación de Tablas de Mortalidad Dinámicas y Análisis Actuarial del Riesgo de Longevidad
  Autores: BENCHIMOL, A.G.
  Director/Codirectores: MARIN, J.M.; ALBARRAN, I.
  Universidad: UNIVERSIDAD CARLOS III DE MADRID
  Año: 2016

- Gráficos de control EWMA adaptativos con parámetro de suavizado variable en el tiempo.
  Autores: UGAZ, W.E.
  Director/Codirectores: ALONSO, A.M.; SANCHEZ, I.
  Universidad: UNIVERSIDAD CARLOS III DE MADRID
  Centro donde se presentó: CAMPUS DE LEGANES
  Año: 2016

- New estimation methods for high dimensional inverse covariance matrices
  Autores: AVAGYAN, V.
  Director/Codirectores: ALONSO, A.M.; NOGALES, F. J.
  Universidad: UNIVERSIDAD CARLOS III DE MADRID
  Año: 2016

- Optimal design of nonlinear multifactor experiments
  Autores: HUANG, Y.
  Director/Codirectores: MYLONA, K.
  Centro donde se presentó: University of Southampton
  Año: 2016

- Smooth Generalized Linear Models for Aggregated Data
  Autores: AYMA, D.A.
  Director/Codirectores: DURBAN, M. L. ; LEE, D.-J.
  Universidad: UNIVERSIDAD CARLOS III DE MADRID
  Centro donde se presentó: CAMPUS DE LEGANES
  Año: 2016

- Support vector machine tools for multi-class classification problems
  Autores: LIU, L.
  Director/Codirectores: PRIETO, F.J.; MARTIN, B.
  Universidad: UNIVERSIDAD CARLOS III DE MADRID
  Año: 2016

- The Multivariate Directional Approach: High Level Quantile Estimation and Applications to Finance and Environmental Phenomena
  Autores: Torres, R.
  Director/Codirectores: LILLO, R.E.
  Universidad: UNIVERSIDAD CARLOS III DE MADRID
  Centro donde se presentó: CAMPUS DE LEGANES
  Año: 2016

- Topics in density forecast in stationary parametric unvariate time series models
  Autores: GONÇALVES, J.H.
  Director/Codirectores: RUIZ, E.; LOPES MOREIRA, M.H.
  Universidad: UNIVERSIDAD CARLOS III DE MADRID
  Centro donde se presentó: CAMPUS DE GETAFE
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- AUREA GRANE CHAVEZ
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  Centro Externo: Hanken School of Economics
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- DANIEL PEÑA SANCHEZ DE RIVERA
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  País: ESTADOS UNIDOS DE AMERICA
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