

**DEPARTAMENTO DE**  
**ESTADISTICA**

## **DEPARTAMENTO DE ESTADISTICA**

### **Actividades de investigación**

#### **Tesis Doctorales**

- Bayesian modelling of glacial discharge in Antarctica using copulas  
*Autor:* GOMEZ, M.  
*Director/Codirectores:* AUSIN, M. C.; DOMINGUEZ, M.D.C.  
*Universidad:* UNIVERSIDAD CARLOS III DE MADRID  
*Año:* 2017
  
- Características socio-demográficas, clínica y psicométricas de una población de individuos que intentan el suicidio  
*Autor:* ARTIEDA, P.  
*Director/Codirectores:* David Delgado Gomez; BLASCO, H.  
*Universidad:* Universidad Autónoma de Madrid (UAM)  
*Año:* 2017
  
- Clustering in High Dimension for Multivariate and Functional Data Using Extreme Kurtosis Projections  
*Autor:* RENDON, J.C.  
*Director/Codirectores:* PRIETO, F.J.; PEÑA, D.  
*Universidad:* UNIVERSIDAD CARLOS III DE MADRID  
*Año:* 2017
  
- Contributions to Time Series Factor Modeling: Model Averaging and Bias Correction  
*Autor:* BASTOS, G.  
*Director/Codirectores:* ALONSO, A.M.  
*Universidad:* UNIVERSIDAD CARLOS III DE MADRID  
*Año:* 2017
  
- Non-stationary Dynamic Factor Models  
*Autor:* CORONA, F.J.  
*Director/Codirectores:* RUIZ, E.; PONCELA, M. D. P.  
*Universidad:* UNIVERSIDAD CARLOS III DE MADRID  
*Año:* 2017
  
- Robust and Sparse Estimation of Large Precision Matrices  
*Autor:* LAFIT, G.  
*Director/Codirectores:* NOGALES, F. J.; ZAMAR, R.  
*Universidad:* UNIVERSIDAD CARLOS III DE MADRID  
*Año:* 2017

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

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

- BARRIGON, M.L.; RICO, A.M.; RUIZ, M.; David Delgado Gomez; BARAHONA, I.; AROCA, F.; BACA, E.  
Comparative study of pencil-and-paper and electronic formats of GHQ-12, WHO-5 and PHQ-9 questionnaires, *Revista de Psiquiatria y Salud Mental*, Vol. 10, Núm. 3, 2017, ESPAÑA.
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Las mujeres victimas de violencia de genero, atendidas en el servicio ATENPRO, *Boletín sobre vulnerabilidad social*, Núm. 14, 2017, ESPAÑA.
- STRZALKOWSKA-KOMINIAK, E.; GRANE, A.  
Goodness-of-fit test for randomly censored data based on maximum correlation, *SORT-Statistics and Operations Research Transactions*, Vol. 41, Núm. 1, 2017, ESPAÑA.

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Prediction of functional data with spatial dependence: a penalized approach, *STOCHASTIC ENVIRONMENTAL RESEARCH AND RISK ASSESSMENT*, Vol. 31, Núm. 1, 2017, pp. 7-22, ALEMANIA.
- ALBARRAN, I.; ALONSO, P. J.; ARRIBAS, A.  
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## Colaboraciones en obras colectivas

- ALBARRAN, I.; ALONSO, P. J.; MARIN, J.M.; BENCHIMOL, A.G.  
*Projecting dynamic life tables using data cloning*, en: Mathematical and Statistical Methods for Actuarial Sciences and Finance, SPRINGER, SUIZA, pp. 43-57, 2017.
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## Ponencias y Comunicaciones a congresos

- AGUILERA, A.M.; ESCARIAS, M.; AGUILERA, M.D.C.; VALDERRAMA, M.J.  
*Statfda: Una aplicación online para Análisis de Datos Funcionales Basada en R*, IX Jornadas de Usuarios de R, GRANADA, ESPAÑA, 2017.
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*Clustering time series by dependence measures*, VI Jornada de Estadística UAM, MADRID, ESPAÑA, 2017.
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*Outlier detection in multivariate data with robust Mahalanobis distance based on shrinkage estimators*, 10th International Conference of the ERCIM WG on Computational and Methodological Statistics. Universidad de Londres, REINO UNIDO, 2017.
  
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*Accurate subsampling intervals for principal component factors*, Workshop in new developments in econometrics and time series, Roma, ITALIA, 2017.
  
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## **Actividades de formación y movilidad de personal investigador**

### **Estancias en otros centros**

- ALBA CARBALLO GONZALEZ  
*Título:* Estancia de Investigación. BCAM. Basque Center Of Applied Mathematics  
*Centro Externo:* Basque Center of Applied Mathematics  
*País:* ESPAÑA  
*Duración:* 29/05/2017 a 07/06/2017.
- ALBA CARBALLO GONZALEZ  
*Título:* Estancia de investigación, Department of Statistics, Ludwing-Maximilians-University Munich  
*Centro Externo:* University Munich  
*País:* ALEMANIA  
*Duración:* 04/09/2017 a 04/12/2017.
- CARLOS RUIZ MORA  
*Título:* Visiting researcher at the Department of Economics and Management of de University of Brescia. Working with Professors G. Oggioni and R. Riccardi  
*Centro Externo:* University of Brescia - Italy  
*País:* ITALIA  
*Duración:* 06/08/2017 a 08/08/2017.
- HOANG NGUYEN  
*Título:* Estancia de investigacion en la CaFoscari University of Venice. Invited by prof. Robert Casarin  
*Centro Externo:* University of Venice  
*País:* ITALIA  
*Duración:* 01/10/2017 a 31/12/2017.
- KALLIOPI MYLONA  
*Título:* Estancia de investigación en el Department of Biostatistics, UNESP Botucatu, Brazil.  
*Centro Externo:* UNESP  
*País:* BRASIL

*Duración:* 01/08/2017 a 15/08/2017.

- **KALLIOPI MYLONA**

*Título:* Estancia de investigación en el Departament of Mathematics, Kings College London

*Centro Externo:* Kings College London

*País:* REINO UNIDO

*Duración:* 01/04/2017 a 10/04/2017.

- **MARIA HELENA LOPES MOREIRA DA VEIGA**

*Título:* Estancia de investigación en el Dpto of Finance, Essec Business School. Trabajo con Sofía Ramos.Tema: Exploring long-run relationships in the energy industry: An international comparison

*Centro Externo:* Essec Business School

*País:* FRANCIA

*Duración:* 01/10/2017 a 15/10/2017.

- **PEDRO GALEANO SAN MIGUEL**

*Título:* Estancia de investigación en la Universidad de Santiago de Compostela (12 al 15 de diciembre de 2017)

*Centro Externo:* Universidad de Santiago de Compostela

*País:* ESPAÑA

*Duración:* 12/12/2017 a 15/12/2017.