

DEPARTAMENTO DE
ESTADISTICA

DEPARTAMENTO DE ESTADISTICA

Publicaciones y actividades de difusión de resultados

Publicaciones en revistas científicas nacionales

- SOLETO, H.; GRANE, A.
El proceso penal, mecanismo ineficaz de compensación a la víctima: un estudio de campo = The criminal procedure, an ineffective compensation mechanism for the victim: a field study, *Revista de victimología*, 2018, pp. 35-81, ESPAÑA.

Publicaciones en revistas científicas internacionales

- ALLEVI, E.; CONEJO, A.J.; OGGIONI, G.; RICCARDI, R.; RUIZ, C.
Evaluating the strategic behavior of cement producers: An equilibrium problem with equilibrium constraints, *EUROPEAN JOURNAL OF OPERATIONAL RESEARCH*, Vol. 264, Núm. 2, 2018, pp. 717-731, HOLANDA - PAISES BAJOS.
- ALMEIDA, D.D.; HOTTA, L.K.; RUIZ, E.
MGARCH models: Trade-off between feasibility and flexibility, *INTERNATIONAL JOURNAL OF FORECASTING*, Vol. 34, Núm. 1, 2018, pp. 45-63, HOLANDA - PAISES BAJOS.
- ALONSO, A.M.; BASTOS, G.; ALONSO, A.M.; GARCÍA, C.
Bias correction for time series factor models, *JOURNAL OF STATISTICAL COMPUTATION AND SIMULATION*, Vol. 88, Núm. 8, 2018, pp. 1576-1602, REINO UNIDO.
- ALONSO, A.M.; SIMON DE BLAS, C.; GARCIA, A.E.
Forecasting financial short time series, *ELECTRONIC JOURNAL OF APPLIED STATISTICAL ANALYSIS*, Vol. 11, 2018, pp. 42-57.
- AVAGYAN, V.; ALONSO, A.M.; NOGALES, F. J.
D-trace estimation of a precision matrix using adaptive Lasso penalties, *Advances in Data Analysis and Classification*, Vol. 12, 2018, pp. 425-447, ALEMANIA.
- AZCORRA, A.; CHIROQUE, L.F.; CUEVAS, R.; FERNANDEZ, A.; LANIADO, H.; LILLO, R.E.; ROMO, J.; SGUERA, C.
Unsupervised scalable statistical method for identifying influential users in online social networks, *Scientific Reports*, Vol. 8 (6955), 2018, REINO UNIDO.
- CABRAS, S.
A Markov chain representation of the multiple testing problem, *STATISTICAL METHODS IN MEDICAL*

RESEARCH, Vol. 25, Núm. 1, 2018, pp. 1-25, REINO UNIDO.

- CASCOS, I.; LOPEZ, M.
Control charts based on parameter depths, *APPLIED MATHEMATICAL MODELLING*, Vol. 53, 2018, pp. 487-509, ESTADOS UNIDOS DE AMERICA.
- CIARAVINO, G.; GARCIA, A.; ALLEPUZ, A.; CASAL, J.; CABRAS, S.; GARCIA, B.; CANO, D.; GUBBINS, S.
Assessing the variability in transmission of bovine tuberculosis within Spanish cattle herds, *Epidemics*, Vol. 23, 2018, pp. 110-120, HOLANDA - PAISES BAJOS.
- David Delgado Gomez; LARIA, J.C.; RUIZ, D.
Computerized adaptive test and decision trees: A unifying approach, *EXPERT SYSTEMS WITH APPLICATIONS*, Vol. 117, 2018, pp. 358-366, ESTADOS UNIDOS DE AMERICA.
- GÓMEZ, M.; AUSIN, M. C.; DOMINGUEZ, C.
Vine copula models for predicting water flow discharge at King George Island, Antarctica, *STOCHASTIC ENVIRONMENTAL RESEARCH AND RISK ASSESSMENT*, Vol. 32, 2018, pp. 2787-2807, ALEMANIA.
- GONÇALVES, J.H.; RUIZ, E.; LOPES MOREIRA, M.H.
Uncertainty and density forecasts of ARMA models: comparison of asymptotic, bayesian and bootstrap procedures, *JOURNAL OF ECONOMIC SURVEYS*, Vol. 32, Núm. 2, 2018, pp. 388-419, REINO UNIDO.
- GONÇALVES, J.H.; RUIZ, E.; VEIGA, H.
Uncertainty and density forecasts of ARMA models: comparison of asymptotic, bayesian, and bootstrap procedures, *JOURNAL OF ECONOMIC SURVEYS*, Vol. 32, Núm. 2, 2018, pp. 388-419, REINO UNIDO.
- GOOS, P.; MYLONA, K.
Quadrature Methods for Bayesian Optimal Design of Experiments With Nonnormal Prior Distributions, *JOURNAL OF COMPUTATIONAL AND GRAPHICAL STATISTICS*, Vol. 27, 2018, pp. 179-194, ESTADOS UNIDOS DE AMERICA.
- GRANE, A.; ROMERA, M. R.
On Visualizing Mixed-Type Data: A Joint Metric Approach to Profile Construction and Outlier Detection, *SOCIOLOGICAL METHODS & RESEARCH*, Vol. 47, Núm. 2, 2018, pp. 207-239, ESTADOS UNIDOS DE AMERICA.
- GRANE, A.; TORABI, H.; MONTACERI, N.H.
A wide review on exponentiality tests and two competitive proposals with application on reliability, *JOURNAL OF STATISTICAL COMPUTATION AND SIMULATION*, Vol. 88, Núm. 1, 2018, pp. 108-139, REINO UNIDO.
- GUADARRAMA, M.; MOLINA, I.; RAO, J.N.K.
Small area estimation of general parameters under complex sampling designs, *COMPUTATIONAL STATISTICS & DATA ANALYSIS*, Vol. 121, 2018, pp. 20-40, HOLANDA - PAISES BAJOS.
- GUERRERO, V.; CARRIZOSA, E.; HARDT, D.; MORALES, D.

On Building Online Visualization Maps for News Data Streams by Means of Mathematical Optimization,
Big Data, Vol. 6, 2018, ESTADOS UNIDOS DE AMERICA.

- HARTIKAINEN, S.M.; JACH, A.; GRANE, A.; ROBSON, T.M.
Assessing scale-wise similarity of curves with a thick pen: As illustrated through comparisons of spectral irradiance, *Ecology and Evolution*, Vol. 8, Núm. 20, 2018, pp. 10206-10218, ESTADOS UNIDOS DE AMERICA.
- KLIMEK, P.; HINTEREGGER, A.; THURNER, S.; JIMENEZ, R.J.; HIDALGO, M.
Forensic analysis of Turkish elections in 2017-2018, *PLoS One*, Vol. 13, 2018, ESTADOS UNIDOS DE AMERICA.
- MARTINEZ, C.; BUCES, E.; SERRANO, D.; KWON, M.; GAYOSO, J.; BALSALOBRE, P.; DIEZ, L.; BUNO, I.; AGUILERA, M.D.C.; LILLO, R.E.; ROMO, J.; PICORNELL, A.; GONZALEZ, M.
A novel predictive approach for GVHD after allogeneic SCT based on clinical variables and cytokine gene polymorphisms, *BLOOD ADVANCES*, Vol. 2, 2018, pp. 1719-1737.
- MAZZUCCELLI, R.; GIL, A.; CRESPI, N.; PÉREZ, E.; DURBAN, M. L.; GUZÓN, O.; QUIRÓS, J.; GARCÍA, A.; CARMONA, L.; RODRÍGUEZ, G.
Weather conditions and their effect on seasonality of incident osteoporotic hip fracture, *Archives of Osteoporosis*, Vol. 13, Núm. 1, 2018, REINO UNIDO.
- MAZZUCCELLI, R.; QUIROS, F.J.; CRESPI, N.; PEREZ, E.; DURBAN, M. L.
Short-term association between outdoor air pollution and osteoporotic hip fracture, *OSTEOPOROSIS INTERNATIONAL*, 2018, REINO UNIDO.
- MIGUELEZ-FERNANDEZ, C.; DE LEON, S.J.; BAL TASAR-TELLO, I.; PEÑUELAS-CALVO, I.; CAPDEVILA, A.S.; BARRIGON, M.L.; David Delgado Gomez; CARBALLO, J.J.
Evaluating attention-deficit/hyperactivity disorder using ecological momentary assessment: a systematic review, *ADHD Attention Deficit and Hyperactivity Disorders*, Vol. 10, Núm. 4, 2018, pp. 247-265.
- MOLINA, I.; MARTIN, N.
Empirical best prediction under a nested error model with log transformation, *ANNALS OF STATISTICS*, 2018, ESTADOS UNIDOS DE AMERICA.
- MUÑOZ, A.; HERNANDEZ, N.J.; MOGUERZA, J.M.; MARTOS, G.
Combining Entropy Measures for Anomaly Detection, *Entropy*, Vol. 20, Núm. 9, 2018, SUIZA.
- NOGALES, F. J.; MEI, X.
Portfolio selection with proportional transaction costs and predictability, *JOURNAL OF BANKING & FINANCE*, Vol. 94, 2018, pp. 131-151, HOLANDA - PAISES BAJOS.
- QUINTO, E.J.; MARIN, J.M.; CARO, I.; MATEO, J.; SCHAFFNER, D.W.
Bayesian modeling of two-and-three- species bacterial competition in milk, *FOOD RESEARCH INTERNATIONAL*, Vol. 105, 2018, pp. 952-961, ESTADOS UNIDOS DE AMERICA.
- QUINTO, E.J.; MARIN, J.M.; CARO, I.; MATEO, J.; SCHAFFNERD, D.W.
Bayesian modeling of two- and three-species bacterial competition in milk, *FOOD RESEARCH INTERNATIONAL*, Vol. 105, 2018, pp. 952-961, ESTADOS UNIDOS DE AMERICA.

- RUIZ, C.; NOGALES, F. J.; PRIETO, F.J.
Retail Equilibrium with Switching Consumers in Electricity Markets, *NETWORKS & SPATIAL ECONOMICS*, Vol. 18, 2018, pp. 145-180, HOLANDA - PAISES BAJOS.
- RUIZ, E.; TRUCÍOS, C.; HOTTA, L.
Robust bootstrap densities for dynamic conditional correlations: implications for portfolio selection and Value-at-Risk, *JOURNAL OF STATISTICAL COMPUTATION AND SIMULATION*, Vol. 88, 2018, pp. 1976-2000, REINO UNIDO.
- SARHADI, A.; AUSIN, M. C.; WIPER, M. P.; TOUMA, D.; DIFFENBAUGH, N.S.
Multidimensional risk in a nonstationary climate: joint probability of increasingly severe warm and dry conditions, *Science Advances*, Vol. 4, Núm. 11, 2018, ESTADOS UNIDOS DE AMERICA.
- SEDANO, A.; AROCA, F.; BARRIGON, M.L.; BACA, E.; David Delgado Gomez; PENUELAS, I.; FERNANDEZ, C.; RODRIGUEZ, A.; AMODEO, S.; GONZALEZ, M.; BARAHONA, I.
WHODAS 2.0 as a measure of severity of illness: results of a FLDA Analysis, *Computational and Mathematical Methods in Medicine*, 2018, REINO UNIDO.
- SIMPKIN, J.A.; LAWLOR, A.D.; TILLING, K.; DURBAN, M. L.
Derivative estimation for longitudinal data analysis, *STATISTICS IN MEDICINE*, Vol. 37, Núm. 37, 2018, pp. 2836-2854, REINO UNIDO.
- TORRECILLA, J.; ROMO, J.
Data learning from big data, *STATISTICS & PROBABILITY LETTERS*, Vol. 136, 2018, pp. 15-19, HOLANDA - PAISES BAJOS.
- VELILLA, S.
A Note on Collinearity Diagnostics and Centering, *AMERICAN STATISTICIAN*, Vol. 72, 2018, pp. 140-146, ESTADOS UNIDOS DE AMERICA.
- VELILLA, S.
Reply, *AMERICAN STATISTICIAN*, Vol. 72, Núm. 1, 2018, pp. 117-119, ESTADOS UNIDOS DE AMERICA.
- VELILLA, S.; HUONG NGUYEN, T.
A goodness-of-fit test for VARMA(p, q) models, *JOURNAL OF STATISTICAL PLANNING AND INFERENCE*, Vol. 197, 2018, pp. 126-140, HOLANDA - PAISES BAJOS.
- YERA, Y.G.; FE, C.A.; VALDÉS, J.E.
A variant of the Geo/G/1 queues with disasters and general repair times, *COMMUNICATIONS IN STATISTICS-THEORY AND METHODS*, 2018, pp. 1-15, ESTADOS UNIDOS DE AMERICA.

Monografías Científicas

- CORAZZA, M.; DURBAN, M. L.; GRANE, A.; PERNA, C.; SIBILLO, M.
Mathematical and statistical methods for actuarial sciences and finance, *SPRINGER*, ALEMANIA, 2018.

- SOLETO, H.; GRANE, A.
La eficacia de la reparación a la víctima en el proceso penal a través de las indemnizaciones. Un estudio de campo en la Comunidad de Madrid, *DYKINSON, S.L.*, ESPAÑA, 2018.

Colaboraciones en obras colectivas

- ALBARRAN, I.
Using deepest dependency paths to enhance life expectancy estimation, en: Mathematical and Statistical Methods for Actuarial Sciences and Finance, SPRINGER, ALEMANIA, pp. 25-31, 2018.
- BENCHIMOL, A.G.; MARIN, J.M.; ALBARRAN, I.; ALONSO, P. J.
Mortality projection using Bayesian model averaging, en: Mathematical and Statistical Methods for Actuarial Sciences and Finance, SPRINGER, ALEMANIA, pp. 111-115, 2018.
- CABRAS, S.; CASTELLANOS, M.E.; PERRA, S.
Latest advances on Objective Bayesian model selection for survival regression, en: BIOSTAT at 25: invited essays in theoretical, biomedical and social statistics, Edizioni ETS, ITALIA, pp. 215-226, 2018.
- CASCOS, I.; MOLCHANOV, I.
Band depths based on multiple time instances, en: The mathematics of the uncertain: a tribute to Pedro Gil, SPRINGER, ALEMANIA, pp. 67-78, 2018.
- CASCOS, I.; MONTES, I.
On the combination of depth-based ranks, en: The mathematics of the uncertain: a tribute to Pedro Gil, SPRINGER, ALEMANIA, pp. 79-88, 2018.
- GARCIA, E.; CRUJEIRAS, R.M.; GONZALEZ, W.
Smoothing-based tests with directional random variables, en: The mathematics of the uncertain: a tribute to Pedro Gil, SPRINGER, ALEMANIA, 2018.
- GARCIA, E.; GOLDEN, M.; SORENSEN, M.; MARDIA, K.V.; HAMELRYCK, T.; HEIN, J.
Toroidal diffusions and protein structure inference, en: Applied directional statistics: modern methods and case studies, CRC Press & IEEE, 2018.

Documentos de trabajo

- BENITO, M.; CASANI, F.; ROMERA, M. R.; SANZ, E.
El impacto económico y social de las Universidades públicas madrileñas en la región: análisis en el corto y largo plazo, *Colección de Informes económicos monográficos de la Conserjería de Economía, Empleo y Hacienda de la Comunidad de Madrid*, 2018.
- CARO, A.; PEÑA, D.
Estimation of the common component in Dynamic Factor Models, *UC3M Working papers. Statistics and Econometrics 18-03*, 2018.
- D'AURIA, B.; SALMERON, J.A.
A short note on "Anticipative Portfolio Optimization", *UC3M Working papers. Statistics and Econometrics 18-04*, 2018.

- GARCIA, E.; PAINDAVEINE, D.; VERDEBOUT, T.
On optimal tests for rotational symmetry against new classes of hyperspherical distributions, 2018.
- GARCIA, E.; VERDEBOUT, T.
An overview of uniformity tests on the hypersphere, 2018.
- GONZÁLEZ-RIVERA, G.; RUIZ, E.; VICENTE, J.D.
Growth in Stress, *UC3M Working Papers. Statistics and Econometrics 18-01*, 2018.
- HERNANDEZ, N.J.; MARTOS, G.; MUÑOZ, A.; MARTINEZ, J.; MOGUERZA, J.M.
Entropy Measures for Stochastic Processes with Applications in Functional Anomaly Detection, *UC3M Working Papers. Statistics and Econometrics 2018-02*, 2018.
- NGUYEN, H.; AUSIN, M. C.; GALEANO, P.
Variational Inference for high dimensional structured factor copulas, *UC3M Working Papers. Statistics and Econometrics 18-05*, 2018.

Ponencias y Comunicaciones a congresos

- AGUILERA, A.M.; AGUILERA, M.D.C.; ROLDAN, J.B.; JIMÉNEZ-MOLINOS, F.
Functional data analysis of resistive switching processes; en: 12th International Conference on Computational and Financial Econometrics (CFE 2018) and 11th International Conference of the ERCIM (European Research Consortium for Informatics and Mathematics) Working Group on Computational and Methodological Statistics (CMStatistics 2018): programme and abstracts, ECOSTA ECONOMETRICS AND STATISTICS, ESPAÑA, 2018.
- AGUILERA, M.D.C.
Classification of kinematic data via functional data analysis, BiDAS 3- Third Bilbao Data Science Workshop, BILBAO, ESPAÑA, 2018.
- ALBARRAN, I.; ALONSO, P. J.; GRANE, A.
Using deepest dependency paths to enhance life expectancy estimation; en: Mathematical and statistical methods for actuarial sciences and finance: MAF 2018, SPRINGER, 2018.
- ALONSO, A.M.
Clustering time series by linear dependency, I Simposio Gadea Ciencia, MADRID, ESPAÑA, 2018.
- AUSIN, M. C.
Variational inference for high dimensional factor copulas, ISBA World Meeting, Edimburgo, REINO UNIDO, 2018.
- AUSIN, M. C.; GOMEZ, M.; DOMINGUEZ, C.
Bayesian hierarchical vine copula models for the analysis of glacier discharge; en: 12th International Conference on Computational and Financial Econometrics (CFE 2018) and 11th International Conference of the ERCIM (European Research Consortium for Informatics and Mathematics) Working Group on Computational and Methodological Statistics (CMStatistics 2018): programme and abstracts, ECOSTA ECONOMETRICS AND STATISTICS, ITALIA, 2018.

- CABANA, E.; LANIADO, H.; LILLO, R.E.
Multivariate outlier detection with robust Mahalanobis distance based on shrinkage; en: XXXVII Congreso Nacional SEIO, XI Jornadas de Estadística Pública: Oviedo, 29 mayo-1 junio 2018., 2018.

- CASAS, I.; MAO, X.; LOPES MOREIRA, M.H.
Reexamining financial and economic predictability with new estimators of realized variance and variance risk premium, MAF, MADRID, ESPAÑA, 2018.

- CASAS, I.; MAO, X.; LOPES MOREIRA, M.H.
Reexamining financial and economic predictability with new estimators of realized variance and variance risk premium, Workshop in Time Series and Econometrics, ZARAGOZA, ESPAÑA, 2018.

- CASCOS, I.
The loss function approach in multivariate risk measurement, Mathematical and Statistical Methods for Actuarial Sciences and Finance (MAF 2018), MADRID, ESPAÑA, 2018.

- CASCOS, I.
Process monitoring of a shifted exponential distribution through the origin-scale depth, 13th International Conference on Ordered statistical data (OSD 2018), CADIZ, ESPAÑA, 2018.

- DE ZEA, P.; MARIN, J.M.; RUE, H.; LOPES MOREIRA, M.H.
Estimating threshold stochastic volatility models using integrated nested Laplace approximations; en: 12th International Conference on Computational and Financial Econometrics (CFE 2018) and 11th International Conference of the ERCIM (European Research Consortium for Informatics and Mathematics) Working Group on Computational and Methodological Statistics (CMStatistics 2018): programme and abstracts, ECOSTA ECONOMETRICS AND STATISTICS, 2018.

- DURBAN, M. L.
The impact of immigration on the internal mobility of natives and foreign-born residents: evidence from Italy, The Economy as a Spatial Complex System (ESCOS 2018), Nápoles, ITALIA, 2018.

- DURBAN, M. L.
Derivate estimation for longitudinal data analysis: examining features of blood pressure measured repeatedly during pregnancy, XXXVII Congreso Nacional de Estadística e Investigación Operativa, OVIEDO, ESPAÑA, 2018.

- DURBAN, M. L.; AGUILERA, M.D.C.
Modelización de datos espectrales complejos mediante análisis de datos funcionales, XXXVII Congreso nacional de estadística e investigación operativa, OVIEDO, ESPAÑA, 2018.

- DURBAN, M. L.; LEE, D.-J.; CARBALLO, A.
A general framework for prediction in multidimensional smoothing; en:, ECOSTA ECONOMETRICS AND STATISTICS, 2018.

- DURBAN, M. L.; SIMPKIN, A.
Derivative estimation for longitudinal data analysis: examining features of blood pressure measured repeatedly during pregnancy; en: <https://seio2018.com/files/attachments/pdfactasseio2018.pdf>, UNIVERSIDAD DE OVIEDO,, 2018.

- ESPASA, A.
Euro Area Macroeconomic Outlook, EUI-nomics 2018: Debating the Economic Conditions in the Euro Area and Beyond, ITALIA, 2018.
- ESPASA, A.
Discovering specific common trends in a large set of disaggregates: statistical procedures, their properties and an empirical application, Workshop on Time Series in Econometrics, ESPAÑA, 2018.
- ESPASA, A.
Economic outlook for the Euro Area in 2017 Ind 2018, EUI-Nomics 2017: Debating the Economic Conditions in the Euro Area and Beyond, Florencia, ITALIA, 2017.
- ESPASA, A.; SENRA, E.; CARLOMAGNO, G.; SANCHEZ, A.
Top-down and bottom-up disaggregation approaches for econometric analysis of macro variables, Internatiobal Conference on Statistical Methods for Big Data UC3M, ESPAÑA, 2018.
- GALEANO, P.
Redes de clientes: aplicaciones en banca, IBM Meetup- Big Data, MADRID, ESPAÑA, 2018.
- GALEANO, P.; AUSIN, M. C.; NGUYEN, H.
Variational inference for high dimensional structured factor copulas, 2018 World Meeting- International Society for Bayesian Analysis, Edimburgo, REINO UNIDO, 2018.
- GALEANO, P.; FEBRERO, M.; GONZALEZ-MANTEIGA, W.
Estimation, imputation and prediction for the functional linear model with scalar response with missing responses; en: 12th International Conference onComputational and Financial Econometrics (CFE 2018) and 11th International Conference of the ERCIM (European Research Consortium for Informatics and Mathematics) Working Group onComputational and Methodological Statistics (CMStatistics 2018): programme and abstracts, ECOSTA ECONOMETRICS AND STATISTICS, ITALIA, 2018.
- GARCÍA, D.; ALONSO-AYUSO, A.; MOLINA, E.
Nuevos modelos de optimización matemática para la gestión del tráfico aéreo; en: XXXVII Congreso Nacional SEIO, XI Jornadas de Estadística Pública: Oviedo, 29 mayo-1 junio 2018, UNIVERSIDAD DE OVIEDO,, 2018.
- GARCIA, E.; GUADA, A.; D AURIA, B.
Inferring the optimal stopping boundary for a brownian bridge, Statistical Methods for Big Data, MADRID, ESPAÑA, 2018.
- GARCIA, E.; PAINDAVEINE, D.; VERDEBOUT, T.
On optimal test for rotational sym- metry against new classes of hyperspherical distributions, 4th Conference of the International Society for Nonparametric Statistics, SALERNO, ITALIA, 2018.
- GARCIA, E.; PAINDAVEINE, D.; VERDEBOUT, T.
On optimal tests for rotational symmetry against new classes of hyperspherical distributions; en: XXXVII Congreso Nacional SEIO, XI Jornadas de Estadística Pública: Oviedo, 29 mayo-1 junio 2018, BIBLIOTECA CENTRAL - PRESTAMO INTERBIBLIOTECARIO,, 2018.
- GARCIA, E.; PAINDAVEINE, D.; VERDEBOUT, T.

On optimal test for rotational symmetry against new classes of hyperspherical distributions, Statistical Methods for Big Data, MADRID, ESPAÑA, 2018.

- GOMEZ, L.; MOLINA, E.
Panorama estadístico sobre el trabajo doméstico: situación jurídico-laboral y socioeconómica; en: Segundo Seminario General sobre Trabajo Doméstico [Vídeo], 2018.
- GONZALEZ-RIVERA, G.; LUO, Y.; RUIZ, E.
Prediction regions for interval-valued time series; en: Symbolic Data Analysis Workshop SDA 2018: programme and abstracts: 18-20 October 2018, Polytechnic Institute of Viana do Castelo, PORTUGAL, 2018.
- GUADA, A.; D AURIA, B.; GARCIA, E.
Optimal stopping and Volterra type equations: application to the Brownian bridge, 8th International Conference on Mathematical and Statistical Methods for Actuarial Sciences and Finance, MADRID, ESPAÑA, 2018.
- GUERRERO, V.
Making factor analysis interpretable, Workshop on Data Science. Instituto de Matemáticas de la Universidad de Sevilla, SEVILLA, ESPAÑA, 2018.
- GUERRERO, V.
Enhancing interpretability in factor analysis by means of mathematical optimization, Statistical Methods for Big Data (SMBD2018), MADRID, ESPAÑA, 2018.
- GUERRERO, V.
On Mathematical optimization to interpret factor analysis, 29th European Conference of Operational Research (EURO2018), ESPAÑA, 2018.
- GUERRERO, V.; CARRIZOSA, E.; GUERRERO, V.; ROMERO, D.; SANTORRA, A.
Enhancing interpretability in factor analysis by means of mathematical optimization; en: XXXVII Congreso Nacional SEIO, XI Jornadas de Estadística Pública: Oviedo, 29 mayo-1 junio 2018, UNIVERSIDAD DE OVIEDO, 2018.
- GUERRERO, V.; CARRIZOSA, E.; ROMERO, D.
MINLP to visualize dynamic proximities and frequencies; en: 23rd International Symposium on Mathematical Programming: ISMP 2018, Bordeaux, 2018.
- IEVA, F.; PAGANONI, A.M.; ROMO, J.; TARABELLONI, N.
On robust nonparametric techniques for dealing with the analysis of high dimensional data; en: 12th International Conference on Computational and Financial Econometrics (CFE 2018) and 11th International Conference of the ERCIM (European Research Consortium for Informatics and Mathematics) Working Group onComputational and Methodological Statistics (CMStatistics 2018): programme and abstracts: University of Pisa, Italy, 14-16 december 2018, ECOSTA ECONOMETRICS AND STATISTICS, 2018.
- JIMENEZ, R.J.
A depth-based method fot functional time series forecasting, ISNPS2018, SALERNO, ITALIA, 2018.

- JIMENEZ, R.J.
Exploratory functional data analysis from depth-based neighbourhoods, CMStatistics2018, Pisa, ITALIA, 2018.

- LARIA, J.C.; LILLO, R.E.; AGUILERA, M.D.C.
Influence of grouping in the sparse-group lasso regularization method; en: XXXVII Congreso Nacional SEIO, XI Jornadas de Estadística Pública: Oviedo, 29 mayo-1 junio 2018., 2018.

- LILLO, R.E.
Detección de atípicos para datos funcionales masivos, XXXVII Congreso Nacional de Estadística e Investigación Operativa y XI Jornadas de Estadística Pública, OVIEDO, ESPAÑA, 2018.

- LILLO, R.E.; AGUILERA, M.D.C.; LARIA, J.C.
A variable selection approach in High dimensional problems, Statistical Methods for Big Data (smbd2018), MADRID, ESPAÑA, 2018.

- LILLO, R.E.; AGUILERA, M.D.C.; MENDEZ, A.
The sparse group LASSO regularization method in quantile regression models; en: XXXVII Congreso Nacional SEIO, XI Jornadas de Estadística Pública: Oviedo, 29 mayo-1 junio 2018, UNIVERSIDAD DE OVIEDO,, 2018.

- LILLO, R.E.; LANIADO, H.; CABANA, E.
Robust regression using a robust Mahalanobis distance based on Shrinkage estimators, Statistical Methods for Big Data (smbd2018), MADRID, ESPAÑA, 2018.

- LILLO, R.E.; LARIA, J.C.; AGUILERA, M.D.C.
Regularization parameter selection for the sparse-group lasso, III Jornadas Científicas de Estudiantes de la Sociedad Española de Biometría (SEB), BILBAO, ESPAÑA, 2018.

- LILLO, R.E.; RAMÍREZ, J.; YERA, Y.G.
Findings about the BMMPP for modeling dependent and simultaneous data in reliability and queueing systems, 10th International Conference on Mathematical Methods in reliability, Grenoble, FRANCIA, 2018.

- LILLO, R.E.; YERA, Y.G.; RAMÍREZ, J.
Simultaneous risk events modeling by the batch markov-modulated Poission process, 7th Workshop on risk management and insurance (RISK2018), SANTANDER, ESPAÑA, 2018.

- LILLO, R.E.; YERA, Y.G.; RAMÍREZ, J.
A bivariate Markov arrival process, 13th International Conference on ordered statistical data (OSD2018), CADIZ, ESPAÑA, 2018.

- LOPES MOREIRA, M.H.; RAMOS, S.; TAAMOUTI, A.; WANG, C.
Quantile consumption-capital asset pricing model; en: 12th International Conference on Computational and Financial Econometrics (CFE 2018) and 11th International Conference of the ERCIM (European Research Consortium for Informatics and Mathematics) Working Group on Computational and Methodological Statistics (CMStatistics 2018): programme and abstracts, ESPAÑA, 2018.

- MARIN, J.M.; DE ZEA, P.; LOPES MOREIRA, M.H.

Data cloning estimation for asymmetric stochastic volatility models; en: 12th International Conference on Computational and Financial Econometrics (CFE 2018) and 11th International Conference of the ERCIM (European Research Consortium for Informatics and Mathematics) Working Group on Computational and Methodological Statistics (CMStatistics 2018): programme and abstracts, ECOSTA ECONOMETRICS AND STATISTICS, 2018.

- MIRANDA, K.A.; MANJON, M.; MARTÍNEZ, O.
Growth, heterogeneous technological interdependence, and spatial externalities: theory and evidence; en: Actas del congreso, 2018.
- MOLINA, E.; CASTRO, J.; GOMEZ, D.; TEJADA, J.
Game theoretical centrality in social networks with multi-valued, 29th European Conference on Operational Research EURO-2018, VALENCIA, ESPAÑA, 2018.
- MOLINA, I.
Poverty mapping in small areas, Workshop on Data Science, SEVILLA, ESPAÑA, 2018.
- MOLINA, I.
A review of small area estimation methods for poverty mapping, 10º Colloque Francophone sur les Sondages, Lyon, FRANCIA, 2018.
- NGUYEN, H.; AUSIN, M. C.; GALEANO, P.
Variational bayesian inference for high dimensional factor copulas, Workshop on Financial Econometrics, Orebro, SUECIA, 2018.
- NGUYEN, H.; GALEANO, P.
Variational inference for high dimensional structured factor copulas; en: 12th International Conference on Computational and Financial Econometrics (CFE 2018) and 11th International Conference of the ERCIM (European Research Consortium for Informatics and Mathematics) Working Group on Computational and Methodological Statistics (CMStatistics 2018): programme and abstracts: University of Pisa, Italy, 14-16 december 2018, ECOSTA ECONOMETRICS AND STATISTICS, 2018.
- NIÑO-MORA, J.
Numerical instability in average reward Markov decision processes, 23rd International Symposium on Mathematical Programming (ISMP 2018), Bordeaux, FRANCIA, 2018.
- NIÑO-MORA, J.
Numerical instability in average reward Markov decision processes, 29th European Conference on Operational Research (EURO 2018), VALENCIA, ESPAÑA, 2018.
- PEÑA, D.
Clustering by subspace projection, Kagawa International Symposium, JAPON, 2018.
- PEÑA, D.
Clustering time series by dependency, Tsinghua Sanya International Mathematics Forum (TSIMF), CHINA, 2018.
- PEÑA, D.
Forecasting with dynamic factor models, Waseda International Symposium, JAPON, 2018.

- PEÑA, D.
Dynamic quantiles in time series, IMS-Vilnius Conference 2018, LITUANIA, 2018.

- PEÑA, D.
Quantiles for high dimensional time series, Workshop on recent development of time series and econometrics, Copenhagen, DINAMARCA, 2018.

- PEÑA, D.
On statistical learning, Conference in data analysis in honor of Domenico Piccolo, Nápoles, ITALIA, 2018.

- PEÑA, D.
Recent advances in high dimensional time series, Conference on Statistical learning of high-dimensional dependent data, ESTADOS UNIDOS DE AMERICA, 2018.

- ROMERA, M. R.
Efectos cuantitativos del impacto de las universidades en su entorno, Jornada sobre el Impacto económico y social de las universidades en su entorno, MADRID, ESPAÑA, 2018.

- ROMO, J.
New developments on robustness and functional data analysis; en: 12th International Conference on Computational and Financial Econometrics (CFE 2018) and 11th International Conference of the ERCIM (European Research Consortium for Informatics and Mathematics) Working Group onComputational and Methodological Statistics (CMStatistics 2018): programme and abstracts: University of Pisa, Italy, 14-16 december 2018, ECOSTA ECONOMETRICS AND STATISTICS, 2018.

- ROMO, J.
Recent advances in complex data analysis. Organizador de la sesión, 4th Conference of the International Society for Nonparametric Statistics, Salerno, ITALIA, 2018.

- RUIZ, C.; FALBO, P.
Spot market, futures and risk management in the integration of renewable resources, EURO 2018: 29th European Conference on Operational Research, VALENCIA, ESPAÑA, 2018.

- RUIZ, E.; GONÇALVES, J.H.; GONZALEZ-RIVERA, G.; LOPES MOREIRA, M.H.
Testing for VIX forecast densities: A Generalized Autocontour approach, Mathematical and Statistical Methods for Actuarial Sciences and Finance (MAF), MADRID, ESPAÑA, 2018.

- VICENTE, J.D.
Growth in Stress, 38th International Symposium on Forecasting Boulder, ESTADOS UNIDOS DE AMERICA, 2018.

- VICENTE, J.D.
Looking for gender bias; en: 12th International Conference onComputational and Financial Econometrics (CFE 2018) and 11th International Conference of the ERCIM (European Research Consortium for Informatics and Mathematics) Working Group onComputational and Methodological Statistics (CMStatistics 2018): programme and abstracts, ECOSTA ECONOMETRICS AND STATISTICS, 2018.

- YERA, Y.G.
A bivariate markov arrival process, OSD2018, 13th International Conference on ordered statistical data, CADIZ, ESPAÑA, 2018.
- YERA, Y.G.
Modeling dependent and simultaneous risk events via Batch Markov-Modulated poisson process, MAF2018, Eighth International Conference on Mathematical and Statistical Methods for Actuarial Sciences and Finance, ESPAÑA, 2018.
- YERA, Y.G.; LILLO, R.E.; RAMÍREZ, J.
Simultaneous and correlated events modelled by the Batch Markov-Modelated Poisson Process; en: Book of abstracts: StochMod18: Lancaster University, 13-15 June 2018, LANCASTER UNIVERSITY, REINO UNIDO, 2018.

Actividades de formación y movilidad de personal investigador

Estancias en otros centros

- BERNARDO D AURIA
Título: Estancia de investigación en la University of New York of Abu Dhabi
Centro Externo: University of New York of Abu Dhabi
País: EMIRATOS ARABES UNIDOS
Duración: 22/08/2018 a 31/12/2018.
- JAVIER DE VICENTE MALDONADO
Título: Estancia de investigación en el Department of Statistics. London School of Economics and Political Science.
Centro Externo: London School of Economics and Political Science
País: REINO UNIDO
Duración: 27/04/2018 a 27/06/2018.
- MARIA HELENA LOPES MOREIRA DA VEIGA
Título: Estancia "Quantile consumption-capital asset pricing model". Depto de Finanzas, Essec Business School
Centro Externo: Essec Business School
País: FRANCIA
Duración: 10/01/2018 a 17/01/2018.
- MARIA HELENA LOPES MOREIRA DA VEIGA
Título: Estancia " Reexamining financial and economic predictability with new estimators of realized variance and variance risk premium". Dpto de Economía, University Southern Denmark
Centro Externo: University Southern Denmark
País: DINAMARCA
Duración: 01/06/2018 a 07/06/2018.
- MARIA HELENA LOPES MOREIRA DA VEIGA
Título: Estancia "Estimating threshold stochastic volatility models using integrated nested Laplace approximations". Depto de Estadística, Universidade de Lisboa
Centro Externo: Universidade de Lisboa

País: PORTUGAL

Duración: 01/03/2018 a 05/03/2018.

• **PEDRO GALEANO SAN MIGUEL**

Título: Estancia de investigación en el Departamento de Análisis Matemático, Estadística e Investigación Operativa. Universidad de Santiago de Compostela.

Centro Externo: Universidad de Santiago de Compostela

País: ESPAÑA

Duración: 15/10/2018 a 18/10/2018.