CURRICULUM VITAE

M. Ivette Gomes

PERSONAL DETAILS:

Work Address:	DEIO, Faculdade de Ciências de Lisboa Edifício C6, Piso 4, Campo Grande 1749-016 Lisboa, Portugal
Home address:	Rua das Flores, 5, 3º Esq. 2800 Almada, Portugal
Date of birth:	July 21, 1948
Place of birth:	Almada, Portugal
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ACADEMIC RECORD:

- Agregação (Habilitation Degree), Matemática Aplicada, Universidade de Lisboa, 1982.
- *Doutor em Ciências*, Probabilidades e Estatística, Universidade de Lisboa, 1979.
- Ph.D., Statistics, University of Sheffield, U.K., 1978.
- B.Sc., Matemática Pura, Faculdade de Ciências de Lisboa, 1970.

ACADEMIC EMPLOYMENT:

- Retired Professor, Departamento de Estatística e Investigação Operacional, Faculdade de Ciências de Lisboa, since 2011.
- Full Professor, Departamento de Estatística e Investigação Operacional, Faculdade de Ciências de Lisboa, 1986-2010.
- Associate Professor, Faculdade de Ciências de Lisboa, 1979-1986.
- Assistant Professor, Faculdade de Ciências de Lisboa, 1978-1979.
- Research Assistant, University of Sheffield, 1975-1978.
- Assistant, Faculdade de Ciências de Lisboa, 1970-1978.

SOCIETY MEMBERSHIPS:

American Statistical Association, Bernoulli Society, International Association for Statistical Computing, Institute of Mathematical Statistics, International Statistical Institute, Portuguese Mathematical Society, Portuguese Statistical Society, Royal Statistical Society.

EDITORIAL AND REFEREEING SERVICES:

- Associate Editor, “*Extremes*”, 2015-2018 (just accepted upon recent invitation of the new Editor-in-Chief, Thomas Mikosch.
- Editor-in-Chief, “*Revstat*”, 2014-2018, appointed by INE, Statistics Portugal.
- Associate Editor, *Estadistica: Theory and Methods*, IASI journal, since January 2014.
- Associate Editor, *JSTP*: *Journal of Statistical Theory and Practice*, since February 2013.
- Associate Editor, “*Chaotic Modeling and Simulation*” (CMSIM), since October 2011.
- Member of the Reviewers Board, "*Selected Papers in Statistics*", Springer, since May 2010.
- Associate Editor, “*Extremes*”, 2010-2014.
- Member of the Editorial Board, Springer Book Series, since April 2010.
- Associate Editor, “*Extremes*”, 2007-2010.
- Associate Editor, “*J. Statistical Planning and Inference*”, 2007-2012.
- Editor-in-Chief, “*Revstat*”, 2003-2014.
- Associate Editor, “Portugaliae Mathematica”, 1994-2001.
- Referee of papers to *Annals of Statistics*, *Bernoulli Journal, Communications in Statistics*, *Electronic J. Statistics, Extremes*, *J. American Statistical Association, J. Multivariate Analysis, J. Statistical Planning and Inference, J. Statistical Theory and Practice, Methodology and Computing in Applied Probability, Metron, Nonlinear Analysis, Portugaliae Mathematica, Scandinavian J. of Statistics*, *Statistica Neerlandica* and *Statistica Scinica*, among others.

OTHER SERVICES

- Member of “EarthSystems—Lisbon Doctoral School on Earth System Science”, Program under the leadership of Institute Dom Luiz, 2014-2017.
- Member of the evaluation pannel for two positions at CMUC as Researchers, under the FCT programme CIÊNCIA, 2014.
- Evaluator of research projects, Swiss National Science Foundation, 2014.
- ISI Nominations Committee, 2013-15 (until December 2013).
- Co-chair (jointly with Michael Falk, Armelle Guillou and Johan Segers) of the ERCIM specialized Working Group on *Statistics of Extremes and Applications* (SEA), since March 2012.
- ISI Nominations Committee, 2011-2013.
- Contact person of CEAUL for ESF Forward Look on "Mathematics and Industry", 2009-2012.
- Delegate of CEAUL, CNM-IMU, 2007-2010.
- Vice-President, Directive Board, CIM, 2004-2008.
- Delegate of CEAUL at CNM-IMU, 2003-2006.
- Scientific Council Member, “Centro Internacional de Matemática (CIM)”, 2000-2004.
- Director, “Centro de Estatística e Aplicações (CEAUL)”, 1999-2006.
- Member of several Evaluation Pannels for Projects and Grants, FCT, since 1996.

- Scientific Council Member, “Centro Internacional de Matemática (CIM)”, 1996-2000.
- Head, DEIO (*Departamento de Estatística e Investigação Operacional*), Faculdade de Ciências de Lisboa, 1995-1997.
- President, “Sociedade Portuguesa de Estatística”, 1989-1993.

HONORS

- Sócio Honorário (Honorary fellow) of *Sociedade Portuguesa de Estatística*, since 2013.
- Prémio Carreira (Life Achievement Award) 2013, Sociedade Portuguesa de Estatística.
- Honorary member of the *Committee on Risk Assessment* (ICRA), *International Statistical Institute* (ISI), since June 2013.
- Workshop EVT (Extremes in Vimeiro Today) 2013, in honour of Ivette Gomes, September 8-11, 2013, CEAUL and SPE.
- Fellow of the Instituto de Investigação Científica Rocha Cabral, since 2013
- XIX Congresso Annual da Sociedade Portuguesa de Estatística: Homage to the first three Presidents, Professors M. Ivette Gomes, João A. Branco and Fernando Rosado, ESTG-IPL, IST-UTL and SPE.
- 5th Workshop on Statistics, Mathematics and Computation: Methods and Applications, Universidade do Algarve, Faro, July 11-12, 2011, in honour of M. Ivette Gomes, ISLA-Santarém, CEAUL and IPT.
- Fellow, International Statistical Institute, since 2002.
- Best young statstician communication award (*Inference in an Extremal Markovian Model*), COMPSTAT 90, Dubrovnik, Yugoslavia, 1990.
- Bolsa de Doutoramento, Fundação Calouste Gulbenkian, 1975-1978.

AREA OF SCIENTIFIC ACTIVITY: Probability, Statistics, Stochastic Processes.

DOMAIN OF SPECIALIZATION: Statistics of Extremes.

RESEARCH INTERESTS: Order Statistics and Extreme Value Theory; Extremes in Random Fields; Computational Statistics; Exploratory Data Analysis; Simulation; Jackknife and Bootstrap; Non-parametric Statistics; Statistical Quality Control.

SUPERVISING EXPERIENCE:

RESEARCH Pos-Doc STUDENTS

[4] Lígia Henriques-Rodrigues. Ph.D. obtained at University of Lisbon, 2009. Period of research: January 2012 —

[3] Manjunath B.G. Ph.D. obtained at University of Siegen, 2010. Period of research: November 2011-July 2014.

[2] Björn Vandewalle. Ph.D. obtained at Katholieke Universiteit Leuven. Period of research: 2005/2006 and 2006/2007.

[1] Jan Picek. Ph.D. obtained at Charles University, Prague. Period of research: 2002/2003.

RESEARCH Ph.D. STUDENTS

[19] Ivanilda Cabral, FCT, Universidade Nova de Lisboa (co-supervision with Frederico Caeiro).
Thesis preliminary title: "*Estimação Assintoticamente Centrada em Estatística de Extremos*", initiated at the end of 2014.

[18] Eduardo Sousa Costa, IST, Universidade Técnica de Lisboa. Area: *Extremos em Climatologia*. In progress.

[17] Manuel do Carmo Gomes. ISEGI, Universidade Nova de Lisboa. "*Politicas de Amostragem em Controlo Estatístico da Qualidade*" (co-supervision of Paulo Infante and Jorge Mendes). In progress.

[16] Lígia Carla Pinto Henriques Jorge Rodrigues got the degree in 2009. Thesis title: "*Estimação de Viés Reduzido em Estatística de Extremos*". Universidade de Lisboa.

[15] Frederico Almeida Gião Gonçalves Caeiro got the Ph.D. degree in 2006. Thesis title: "*Estimação de Parâmetros de Acontecimentos Raros*". Universidade de Lisboa.

[14] Maria Cristina Miranda got the Ph.D. degree in 2005. Thesis title: "*Estatística de Extremos: Estimação dos Índices Extremal e de Cauda*". Universidade de Lisboa.

[13] Orlando Oliveira got the Ph.D. degree in 2003. Thesis title: "*In Extremis*". Universidade de Lisboa.

[12] Fernanda Figueiredo got the Ph.D. degree in 2003. Thesis title: "*Controlo Estatístico de Qualidade — Métodos Robustos*". Universidade de Lisboa.

[11] M. João Martins got the Ph.D. degree in 2001. Thesis title: "*Estimação de caudas Pesadas — Variantes ao Estimador de Hill*" (co-supervision of M. Manuela Neves). Universidade de Lisboa.

[10] M. Graça Temido got the Ph.D. degree in 2000. Thesis title: "*Classes de Leis Limites em Teoria de Valores Extremos — Estabilidade e*

Semiestabilidade" (co-supervision of M. Luísa Canto e Castro). Universidade de Coimbra.

[9] Andreia Oliveira Hall got the Ph.D. degree in 1998. Thesis title: "*Extremos de Sucessões de Contagem — Do Outro Lado do Espelho*". Universidade de Lisboa.

[8] M. Adelaide Valente de Freitas got the Ph.D. degree in 1998. Thesis title: "*Nova Classe de Aproximações em Teoria de Valores Extremos*". Universidade de Aveiro.

[7] M. Emília Athayde got the Ph.D. degree in 1994. Thesis title: "*Estudo de Algumas Sucessões Markovianas com Relevo para a Teoria de Extremos*". Universidade de Lisboa.

[6] M. Teresa Themido got the Ph.D. degree in 1994. Thesis title: *"Contribuições à Teoria de Valores Extremos*". Universidade de Coimbra.

[5] Helena M. Simões Ferreira got the Ph.D. degree in 1994. Thesis title: "*Condições de Dependência Local em Teoria de Valores Extremos*". Universidade de Coimbra.

[4] M. Isabel Barão got the Ph.D. degree in 1993. Thesis title: *"Comparação de Populações de Gumbel*". Universidade de Lisboa.

[3] M. Isabel Fraga Alves got the Ph.D. degree in 1992. Thesis title: "*Inferência Estatística de Modelos Extremais*". Universidade de Lisboa.

[2] M. Luísa Canto e Castro got the Ph.D. degree in 1992. Thesis title: "*Velocidades de Convergência em Teoria de Valores Extremos*". Universidade de Lisboa.

[1] M. Teresa Alpuim got the Ph.D. degree in 1989. Thesis title: "*Contribuições à Teoria de Extremos em Sucessões Dependentes*". Universidade de Lisboa.

RESEARCH M.Sc. STUDENTS

[21] Sérgio Vicente ("*Extreme Value Theory: an Application to Sports*", DEIO, FCUL, 2012). Co-orientador, em colaboração com M. Isabel Fraga Alves.

[20] Pedro Guimarães ("*Metodologia Jackknife na Estimação Paramétrica em Modelos Extremais: Programação em R*", DEIO, FCUL, 2012).

[19] Paulo Jorge Dias dos Santos ("*Testes Não-Paramétricos para Validação de Modelos Extremais*", DEIO, FCUL, 2011).

[18] Manuel Dias Pedro (“*Comparação Assintótica de Estimadores Semi-paramétricos do Índice de Variação Regular*”, DEIO, FCUL, 2007).

[17] Clara Viseu (“*Estimação do Índice de Variação Regular: a Metodologia Jackknife Generalizado*”, DEIO, FCUL, 2005).

[16] Hugo Pereira (“*Metodologia Jackknife Generalizado na Determinação de Estimadores Alternativos ao Estimador de Hill*”, DEIO, FCUL, 2004).

[15] Frederico Caeiro (“*Generalizações de Estimadores Clássicos do Índice de Variação Regular*”, DEIO, FCUL, 2001).

[14] Cláudia Santos (“*Estimação do Índice de Variação Regular e Metodologia Jackknife — Eficiência Assintótica de Estimadores*”, DEIO, FCUL, 2001).

[13] Ana Maria Ferreira Gorjão Henriques ("*O Modelo Generalizado de Pareto em Teoria de Valores Extremos*", DEIO, FCUL, 1997).

[12] Bruno Cecílio de Sousa (*Comparação de Métodos Semi-Paramétricos de Estimação do Índice de Cauda*", DEIO, FCUL, 1996).

[11] M. Fernanda Figueiredo ("*Desenvolvimentos Recentes em Cartas de Controlo — Cartas CUSUSM e EWMA*", DEIO, FCUL, 1995).

[10] Ana Paula Nascimento ("*Recordes e Processo Pontual de Poisson*", DEIO, FCUL, 1994).

[9] Andreia Oliveira Hall ("*Comportamento Assintótico do Máximo de Sucessões Estacionárias de Variáveis Aleatórias Inteiras*", DEIO, FCUL, 1994).

[8] M. Graça Temido ("*Valores Extremos em Modelo Normal*", DEIO, FCUL, 1992).

[7] M. Cristina Souto de Miranda ("*Influência do Modelo em Cartas de Controlo*", DEIO, FCUL, 1992).

[6] M. Adelaide Valente ("*Extremos em Dimensão Aleatória e Aplicação a Filas de Espera*", DEIO, FCUL, 1991).

[5] Helena M. Simões Ferreira ("*Valores Extremos em Esquemas de Dependência Fraca*", Dep. Matemática, FCTUC, 1989).

[4] João J. Ferreira Gomes ("*Comparação de Técnicas de Redução de Variância em Testes sobre Recordes*", DEIOC, FCUL, 1988).

[3] M. Luisa Canto e Castro (“*Velocidade de Convergência em Teoria de Valores Extremos*", DEIOC, FCUL, 1986).

[2] M. Isabel Fraga Alves ("*Técnicas de Simulação em Ajustamento de Modelos Extremais*", DEIOC, FCUL, 1985).

[1] M. Teresa Alpuim ("*Valores Recordes e Processos Extremais*", DEIOC, FCUL, 1984).

RESEARCH PROJECTS

[19] COST (European Cooperation in Science and Technology): Computational and Financial Econometrics: Theory and Applications. Coordinator: Erricos Kontoghiorghes. Under evaluation.

[18] *Statistics, Science Methodology, Causality and Knowledge Building,* as Fellow of the Instituto de Investigação Científica Bento da Rocha Cabral, since 2013.

[17] CZ.1.07./2.3.00/20.0086, “*STRENGTHENING INTERNATIONAL COOPERATION OF THE KLIMATEXT RESEARH TEAM*” (EU Project — EU structural funds through the Czeck ministry of Education). Coordinator: Jan Picek, Prague, 2012-2014. Maximum amount of support: 17 3 Maximum amount of support: 17 389 099, 20 Czech Krowns = 687,000 EUR. Role: international expert.

[16] Leader of the project *EXTREMA*: *Extremes in Today's World*, PTDC/MAT/101736/2008, 2010-2013, June. Maximum support: 89,520 EUR.

[15] CIGMER (Causal Inquiries, Graphical Models and Estimating Risks (CIGMER), ESF Research Networking Programme, 2010-2013. Member of the Steering Committee. Not funded.

[14] Participation in the Consorcium *RISCOS* — International Working Group on the Reform of the State Laboratories, 2009-2012.

[13] ESF Forward Look on "Mathematics and Industry", 2009-2012. Contact person of CEAUL.

[12] Leader of the Research Group *Extremos, Estatísticas Ordinais e Aplicações*, inside the Research Unit “Centro de Estatística e Aplicações”, 2007-2009.

[11] Leader of the project *ERSE — Extremes, Risk, Safety and the Environment*, PPDCT/MAT/58876/2004, 2007-2008.

[10] Leader of the project *ERSE — Extremes, Risk, Safety and the Environment*, POCI/MAT/58876/2004, 2005-2007.

[9] Leader of the Project *Exploratory Data Analysis, Order Statistics, Outliers and Extremes*, inside the Research Unit “Centro de Estatística e Aplicações”, 2003-2006.

[8] Leader of the Project *VEXTRA — Extreme Values and Resampling Techniques*, POCTI, FCT (2000-2003).

[7] Participation in the Project *MODEST — Statistical Modeling*, a project developed in the interaction of two sub-projects: the subproject *MECAES — Stochastic Models in Environment, Ecology and Health Sciences* and the subproject *VELA — Extreme Values and Additive Laws* (leader: 1997-2000).

[6] Co-responsible in 1988/1989, jointly with T.J. Sweeting, Department of Mathematics, University of Surrey, of the Project '*Statistical Methods for the Analysis of Extremes*', submitted to the Treaty of Windsor Programme.

[5] Leader of a Team on ‘*Exploratory Data Analysis, Order Statistics and Extremes'* since 1985 until 2003, CEAUL.

[4] Leader of the Project "*Modelos Extremais Paramétricos, Semi-Paramétricos e Não- Paramétricos*”, CEAUL,1985-2003

[3] Leader of the Project "*Estatísticas Ordinais Extremais e Estatísticas L em Esquemas Originais Não Necessariamente IID. Análise Exploratória de Dados*", CEAUL, 1985-2003.

[2] From 1985 till 1988 was the leader of a Project on “*Estatística Computacional e Exploração de Dados*”, INIC.

[1] From 1985 till 1988 participated in the Project “*Centro de Documentação sobre Extremos e Aplicações*”, leadered by J. Tiago de Oliveira, INIC.

PUBLICATIONS

Thesis

[1] Gomes, M.I. (1978).
Some Probabilistic and Statistical Problems in Extreme Value Theory.
Ph. D. Thesis, University of Sheffield.

Books (author)

[5] Ventura, C., Pestana, D., Pestana, P. & Gomes, M.I. (2013). Glossários de Termos Estatísticos (Alemão-Português-Alemão, Francês-Português-

Francês, Inglês-Português-Inglês). Instituto Nacional de Estatística, Lisboa (iv+334 pages),
ISBN: 978-989-25-0248-9.

[4] Gomes, M.I., Fraga Alves, M.I. & Neves, C. (2013). Análise de Valores Extremos: uma Introdução.
Edições S.P.E. & I.N.E. (viii+267 pages),
ISBN: 978-972-8890-30-8

[3] Gomes, M.I., Figueiredo, F. & Barão, M.I. (2010).
Controlo Estatístico da Qualidade. Edições I.N.E. (xii+305 pages),
2ª edition, revised, **ISBN:** 978-972-8890-23-0.

[2] Fraga Alves, M.I., Gomes, M.I. & Sousa, L. (2007).
Fundamentos e Metodologias da Estatística. Edições CEAUL (iv+101 pages).

[1] Gomes, M.I. & Barão, M.I. (1999).
Controlo Estatístico da Qualidade. Edições S.P.E. (203 pages).

Books (editor)

[10] Oliveira, T., Gomes, M.I., Grilo, L., Oliveira, A. and Baptista, J. (2014). Abstracts Book — 8th Workshop on Statistics, Mathematics and Computation.
ISCEE editions, Santiago, ISBN: 978-972-9473-78-4.
Depósito Legal Nº: 372503/14

[9] Oliveira, M.T., Gomes, M.I., Kitsos, C., Oliveira, A. and Grilo, L. (2013). *Book of Abstracts*—7th *Workshop on Statistics, Mathematics and Computation and* 5th *International Conference on Risk Analysis*.
Instituto Nacional de Estatística (INE) editions, ISBN:978-972-9473-71-5.
Depósito Legal: 359956/13 (191 pages).

[8] Fraga Alves, M.I., Gomes, M.I., de Haan, L. and Neves, C. (2011).
Risk and Extreme Values in Insurance and Finance: Book of Abstracts.
Edições CEAUL, ISBN: 978-989-8203-73-1,
Depósito Legal: 325764 / 11 (x + 120 pages).

[7] Gomes, M.I., Pestana, D. & Silva, P. (2008).
Bull. Internat. Statist. Inst. **LXII** (Electronic publication), ISI editions

[6] Gomes, M.I., Pestana, D. & Silva, P. (2007).
ISI 2007 Book of Abstracts. CEAUL, INE and ISI editions,
ISBN:978-972-8859-71-8 (lxv+689 pages).

[5] Fraga Alves, M.I, Gomes, M.I., de Haan, L. & Turkman, K.F. (2007).

Statistical Extremes and Environmental Risk.
Edições CEAUL, ISBN:978-972-8859-69-5 (94 pages).

[4] Fraga Alves, M.I. & Gomes, M.I. (2006).
Extremes Day in Honor of Laurens de Haan: Extremes, Risk, Safety and the Environment.
Edições CEAUL (52 pages).

[3] Hall, A., Gomes, M.I., Rootzén, H. & Scotto, M. (2004).
Extreme Value Analysis — Theory and Practice.
Edições Universidade de Aveiro (112 pages).

[2] Gomes, M.I., de Haan, L., Pestana, D., Canto e Castro, L. & Fraga Alves, M.I. (2003).
Extreme Values and Resampling Techniques.
Edições CEAUL (98 pages).

[1] Gomes, M.I., Pestana, D., Canto e Castro, L., Fraga Alves, M.I. & Martins, M.J. (1999).
Extreme Values and Additive Laws.
Edições CEAUL (101 pages).

Chapters in books

2014

[123] Caeiro, F. and Gomes, M.I. (2014). Adaptive Choice of Optimal Threshold in EVA. Chapter in: Dipak Dey and Jun Yan, *Extreme Value Modeling and Risk Analysis*, Chapman-Hall/CRC, in press.

[122] Gomes, M.I., Caeiro, F., Henriques-Rodrigues, L. and Manjunath, B.G. (2014). Bootstrap methods in statistics of extremes. In Longin, F. (ed.), *Handbook of Extreme Value Theory and Its Applications to Finance and Insurance*. Handbook Series in Financial Engineering and Econometrics (Ruey Tsay Adv.Ed.). John Wiley & Sons, in press.

[121] Gomes, M.I., Henriques-Rodrigues, L. and Figueiredo, F. (2013+). Resampling-based methodologies in statistics of extremes: environmental and financial applications. Chapter in: Adrega Pinto, Bourguignon, Jeltsch and Viana (eds.), *Mathematics of Planet Earth: Energy and Climate , CIM Series in Mathematical Sciences*. Springer Verlag, in press.

[120] Gomes, M.I., Brilhante, F. and Pestana, D. (2014+). A mean-of-order-p class of value-at-risk estimators. In Kitsos, C., Oliveira, T., Rigas, A. and Gulati, S. (eds.), *Theory and Practice of Risk Assessment,* Springer Proceedings in Mathematics and Statistics, in press.

[119] Figueiredo, F. and Gomes, M.I. (2014+). The role of asymmetric families of distributions in eliminating risk to real data modelling. In Kitsos, C.,

Oliveira, T., Rigas, A. and Gulati, S. (eds.), *Theory and Practice of Risk Assessment,* Springer Proceedings in Mathematics and Statistics, in press.

[118] Mendonça, S., Pestana, D. and Gomes, M.I. (2014+). Randomly stopped k-th order statistics. In Kitsos, C., Oliveira, T., Rigas, A. and Gulati, S. (eds.), *Theory and Practice of Risk Assessment,* Springer Proceedings in Mathematics and Statistics, in press.

[117] Gomes, M.I. and Stehlík, M. (2014+). The latest advances on the Hill estimator and its modifications. In Akritas, M., Lahiri, S.N. and Politis, D. (eds.), *Topics in NonParametric Statistics,* Springer-Verlag, Berlin and Heidelberg, in press.

[116] Gomes, M.I. (2014). Resampling Methodologies in the Field of Statistics of Univariate Extremes. In Pacheco, A., Santos, R., Oliveira, M.R., and Paulino, C.D. (eds.), *New Advances in Statistical Modeling and Application.* Studies in Theoretical and Applied Statistics, Selected Papers of the Statistical Societies, Springer-Verlag, Berlin and Heidelberg, 29-40.

[115] Caeiro, F. e Gomes, M.I. (2014). A semi-parametric estimator of a shape second order parameter, In Pacheco, A., Santos, R., Oliveira, M.R., and Paulino, C.D. (eds.), *New Advances in Statistical Modeling and Application.* Studies in Theoretical and Applied Statistics, Selected Papers of the Statistical Societies, Springer-Verlag, Berlin and Heidelberg, 137-144.

[114] Henriques-Rodrigues, L. & Gomes, M.I. (2014). Peaks over random threshold best linear unbiased estimation of the extreme value index, In Pa Pacheco, A., Santos, R., Oliveira, M.R., and Paulino, C.D. (eds.), *New Advances in Statistical Modeling and Application.* Studies in Theoretical and Applied Statistics, Selected Papers of the Statistical Societies, Springer-Verlag, Berlin and Heidelberg, 145-153.

[113] Brilhante, M.F., Gomes, M.I. e Pestana, D. (2014). The mean-of-order p extreme value index estimator revisited. In Pacheco, A., Santos, R., Oliveira, M.R., and Paulino, C.D. (eds.), *New Advances in Statistical Modeling and Application.* Studies in Theoretical and Applied Statistics, Selected Papers of the Statistical Societies, Springer-Verlag, Berlin and Heidelberg, 163-175.

2013

[112] Gomes, M.I. (2013). Penultimate Approximations: Past, Present … and Future? In Fraga Alves, M.I. and Neves, M.M. (eds.). *Extremes in Vimeiro Today: Extended Abstracts*, CEAUL editions, 5-6.

[111] Beirlant, J., Caeiro, F. and **Gomes, M.I.** (2013). An Overview and Open Research Topics in Statistics of Univariate Extremes. In Fraga Alves, M.I.

and Neves, M.M. (eds.). *Extremes in Vimeiro Today: Extended Abstracts*, CEAUL editions, 15.

[110] Caeiro, F. and Gomes, M.I. (2013). Adaptive estimation of a shape second-order parameter In Fraga Alves, M.I. and Neves, M.M. (eds.). *Extremes in Vimeiro Today: Extended Abstracts*, CEAUL editions, 48-52.

[109] Figueiredo, F., Gomes, M.I., Brilhante, M.I. and Neves, M.M. (2013). Tail Index Estimation: Reducing Bias and Confidence Interevals Coverage. Errors. In Fraga Alves, M.I. and Neves, M.M. (eds.). *Extremes in Vimeiro Today: Extended Abstracts*, CEAUL editions, 68-71.

[108] Reis, P., Canto e Castro, L., Dias, S. and Gomes, M.I. (2013). On the penultimate approximations and reliability of parallel-series systems. In Fraga Alves, M.I. and Neves, M.M. (eds.). *Extremes in Vimeiro Today: Extended Abstracts*, CEAUL editions, 145-149.

[107] Gomes, M.I., Henriques-Rodrigues, L. and Caeiro, F. (2013). Refined Estimation of a Light Tail: an Application to Environmental Data. In Torelli, Nicola; Pesarin, Fortunato; Bar-Hen, Avner (Eds.), *Advances in Theoretical and Applied Statistics*, Chapter 14. Studies in Theoretical and Applied Statistics, Selected Papers of the Statistical Societies (SIS 2010), Springer-Verlag Berlin and Heidelberg GmbH & Co. KG. 2013. ISBN 978-3-642-35587-5 (SIS 2010), 143-152.

[106] Caeiro, F. and Gomes, M.I. (2013). A class of semi-parametric probability weighted moment estimators. In Oliveira, P., Temido, M.G., Henriques, C and Vichi, M. (eds.) *Studies in Theoretical and Applied Statistics: Subseries B: Recent Developments in Modeling and Applications in Statistics* (SPE2010). Springer , 139-147.

[105] Henriques-Rodrigues, L. and Gomes, M.I. (2013). A note on the PORT methodology in the estimation of a shape second-order parameter. In Oliveira, P., Temido, M.G., Henriques, C and Vichi, M. (eds.) *Studies in Theoretical and Applied Statistics: Subseries B: Recent Developments in Modeling and Applications in Statistics* (SPE2010). Springer , 127-137.

[104] Gomes, M.I. and Henriques Rodrigues (2013). Adaptive PORT-MVRB Estimation of the Extreme Value Index. In Oliveira, P., Temido, M.G., Henriques, C and Vichi, M. (eds.) *Studies in Theoretical and Applied Statistics: Subseries B: Recent Developments in Modeling and Applications in Statistics* (SPE2010). Springer, 117-125.

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[12] Gomes, M.I. (2002). *A Note on the Excesses over a High Threshold.* Notas e Comunicações CEAUL 10/2002.

2001

[11] Gomes, M.I. (2001). *Bias Reduction and Efficient Estimation of the Tail Index.* Notas e Comunicações CEAUL 10/2001. Presented at *EVA* 2001.

[10] Gomes, M.I. & Martins, M.J. (2001). *Generalized Jackknife Estimators of the Tail Index based on the Estimation of the Second Order Parameter.* Notas e Comunicações CEAUL 09/2001.

2000

[9] Figueiredo, F. & Gomes, M.I. (2000). *Alternatives to a Chart for Individuals: Moving Sums and Moving Maxima.* Notas e Comunicações CEAUL 07/2000.

1999

[8] Gomes, M.I. and Martins, M.J. (1999). Asymptotic Efficiency of Generalized Jackknife Semi-parametric Estimators of a Heavy Tail. Notas e Comunicações CEAUL 16/1999.

[7] Gomes, M.I. (1999). Generalized jackknife Moment Estimators of the Tail Index. Notas e Comunicações CEAUL 15/1999. Presented at ISI 1999.

[6] Ferreira, A. & Gomes, M.I. (1999). *Tail Index Estimation in the Generalized Pareto Model*. Notas e Comunicações CEAUL 02/1999.

1998

[5] Gomes, M.I. (1998). *The Bootstrap Methodology in Statistical Extremes — the Choice of the Optimal Sample Fraction.* Notas e Comunicações CEAUL 15/1998.

1994

[4] Gomes, M.I. (1994). *Simulação e Estatística.* Working Paper nº 14, Instituto Superior de Estatística e Gestão de Informação, 1994.

1992

[3] Gomes, M.I. (1992). *Finite Sample and Asymptotic Properties of Estimators of the Extremal Index.* Notas e Comunicações CEAUL. 23/1992.

1991

[2] Gomes, M.I. (1991). *On the Estimation of the Parameters of Rare Events in Dependent Structures.* Notas e Comunicações CEAUL 1991. Presented at XIX EMS, Barcelona, 1991.

1983

[1] Gomes, M.I., Graça Martins, J., Pestana, D. & Tiago de Oliveira. J. (1983). *Statistical Extremes and Applications — a Bibliography*. Notas e Comunicações CEAUL, 1983.

CONFERENCES — Organization and/or scientific responsibilities

2015

[76] *EVA* 2015, The University of Michigan, Ann Arbor, Michigan, USA.
June 15-19, 2015
Member of the Program Committee.

2014

[75] "*Extreme Value Theory and its Applications in Finance and Insurance*", Royaumont Abbey —Ile de France, December 16-18, 2014. Member of the Scientific Committee.

[74] "*Threshold Selection*". Invited Session to the 7th *International Conference of the ERCIM WG on Computational and Methodological Statistics* (ERCIM 2014), Pisa, Italy, December 6-8.
Organizer: M. Ivette Gomes
Invited Speakers: Jan Beirlant, Margarida Brito, Ivette Gomes, Manuela Neves, Carl Scarrott.

[73] The 44th *International Biometrical Colloquium*, Cracow, Poland, 7-10 September 2014.
Member of the Program Committee.

[72] The IV *Polish-Portuguese Workshop on Biometry*, Poznan, Poland, September 3-5, 2014.
Member of the Program Committee.

[71] "Computer Intensive Methods in Statistics of Extremes". Invited session to *CompStat* 2014, Geneva, August 19-22, 2014.
Invited Speakers: Frederico Caeiro, Ivette Gomes and Armelle Guillou

[70] 21st *International Conference on Computational Statistics, CompStat* 2014, Geneva, August 19-22, 2014.
Member of the Scientific Committee.

[69] "1ª *Conferência Internacional da Amazónia em Estatística Experimental e Análise de Risco*", Manaus, Brazil, August 12-15, 2014.
Member of the Scientific Committee.

[68] *CIRM International Conferences on Extreme Value Theory and Laws of Rare Events*, July 14-18, 2014, Marseille, France
Member of the Scientific Committee.

[67] *CONFMET* 2014—*Workshop Medição de Grandes Estruturas Terrestres e Espaciais em Regime Dinâmico*, LNEC, Lisboa, June 26-27, 2014.
Member of the Scientific Committee.

[66] *SMTDA* 2014, *International Conference on Stochatic Modeling Techniques and Data Analysis*, 11-14 June, 2014, Lisbon, Portugal.
Co-chair and member of the Scientific Committee.

[65] *CHAOS* 2014, The 7th *Chaotic Modeling and Simulation International Conference*, June 7-10, 2014, Lisbon, Portugal.
Member of the International Scientific Committee.

[64] 8th *Workshop on Statistics, Mathematics and Computation*, Praia, Santiago, Cape Verde, March 12-15.
Co-chair of the Executive Committee and member of the Scientific Committee.

2013

[63] *The* 6th *International Conference of the ERCIM WG on Computational and Methodological Statistics* (ERCIM 2013), London, UK, Dec.14-16.
Member of the Scientific Programme Committee and organizer of a session on "*Bias Reduction in Statistics of Extremes*".

[62] *Bias Reduction in Statistics of Extremes.* Invited Session to the 6th International Conference of the ERCIM WG on Computational and Methodological Statistics (ERCIM 2013), London, UK, December 14-16.
Organizer: M. Ivette Gomes
Invited Speakers: Frederico Caeiro, Laura Cavalcante, Stéphane Girard, Ivette Gomes and Chen Zhou.

[61] KLIMATEXT: International Conference on Precipitation Extremes in a Changing Climate, Technical University of Liberec, Hejnice, Czech Republic, September 24-26, 2013. http://klimatext.tul.cz/hejnice
Member of the Scientific Committee.

[60] *Statistics of Extremes and Resampling Methodologies*. Invited Session to *ISI* 2013, *59th Meeting of the International Statistical Institute*, Hong-Kong, China, August 25-30, 2013.
Organizers: M. Ivette Gomes and Liang Peng.
Speakers: Regina Liu (USA), Zhouping Li (China), Frederico Caeiro (Portugal).
Discussants: Anthony Davison

[59] *EV—Extremes and Vimeiro.*
Organizer: M. Ivette Gomes
Speakers: Juerg Huesler, Ross Leadbetter, Manuela Neves
EVA 2013, FuDan University, Shangai, China.
Member of the Scientific Committee.

[58] *EVA* 2013, FuDan University, Shangai, China.
Member of the Scientific Committee.

[57] *IFAC MIM*' 2013, Saint Petersburgh State University. Co-chair of the invited session on "Controlo of Complex Systems under Extremal Random Risks" , organized by N. Markovich. Saint Petersburg, Russis, June 18-21.

[56] *The 6th International Conference on Cahotic Modeling and Simulation,* CHAOS 2013, Yeditepe University, Istanbul, Turkey, June 11-14, 2013.

Member of the International Scientific Committee.

[55] 6th *International Conference on Risk Assessment*, May 29-31, 2013. Member of the Executive Committee.

[54] 7th *Worshop on Statistics Mathematics and Computation*, May, 27-29, 2013.
Member of the Executive Committee.

[53] *Statistics of Extremes in Society*
Organizer: M. Ivette Gomes
Speakers: M. Manuela Neves, M. Isabel Fraga Alves and M. Ivette Gomes.
CIM International Conferences and Advanced Schools Mathematics of Planet Earth 2013 (CIM-MPE 2013).

[52] *CIM International Conferences and Advanced Schools Mathematics of Planet Earth* 2013 (CIM-MPE 2013).
Member of the Scientific Committee and organizer of a session on "*Statistics of Extremes in Society*"

2012

[51] *The* 5th *International Conference of the ERCIM WG on Computing & Statistics* (*ERCIM*'12), Oviedo, 1-3 December.
Member of the Scientific Programme Committee and organizer of a session on "*Statistics of Extremes and Risk Assessment*".

[50] *Statistics of Extremes and Risk Assessment.* Invited Session to ERCIM 2011, *ERCIM WG on Computing and Statistics*, Oviedo, 1-3 December.
Organizer: M. Ivette Gomes
Invited Speakers: Juerg Huesler, Ana Cristina Moreira de Freitas, Paulo Araújo Santos, Jenny Wadsworth and Chen Zhou.

[49] 5º *Encontro Nacional da SPMet/RELACRE: Medir para a Segurança,* CTCV — Centro Tecnológico da Cerâmica e do Vidro, Coimbra, November 8.
Member of the Scientific Committee.

[48] 6th *Workshop on Statistics, Mathematics and Computation* and 3rd *Portuguese-Polish Workshop on Biometry in Honour of Professor Dinis Pestana*, Covilhã, Portugal, July 3-4, 2012.
Member of Scientific Committee.

[47] *CHAOS* 2012 — *The* 5th *Chaotic Modeling and Simulation International Conference*, Athens, 12-15 June.
Member of the International Scientific Committee.

2011

[46] *The* 4th *International Conference of the ERCIM WG on Computing & Statistics* (*ERCIM'*11), London, 17-19 December.
Member of the Scientific Programme Committee and session organizer.

[45] *Resampling Methodologies and Statistics of Extremes.* Invited Session to ERCIM 2011, *ERCIM WG on Computing and Statistics*, London, UK, December 17-19.
Organizer: M. Ivette Gomes
Invited Speakers: Margarida Brito, Adriana Cornea, Manuela Neves, Liang Peng and Min-ge Xie.

[44] 4º *Encontro Nacional da SPMet/RELACRE: Metrologia — Suporte de Competitividade na Indústria,* IPIMAR, November 11.
Member of the Scientific Committee.

[43] XIX *Congresso Anual da Sociedade Portuguesa de Estatística*, Nazaré, Portugal, September 28-October 1.
Member of the Scientific Committee.

[42] *Statistics of Extremes in Today's World*. Invited Session to *ISI* 2011, *58th Meeting of the International Statistical Institute*, Dublin, Ireland, August 21-26, 2011.
Organizers: Jan Beirlant and M. Ivette Gomes.
Speakers: Frederico Caeiro (Portugal), Goedele Dierckx (Belgium) and Mathieu Ribatet (Switzerland).
Discussants: M. Ivette Gomes and M. Isabel Fraga Alves

[41] 5th *Workshop on Statistics, Mathematics and Computation* (V *WEMC*), Faro, Portugal, July 11-12, 2011.
Member of Scientific Committee.

[40] Workshop on *Risk and Extreme Values in Insurance and Finance*, Lisbon, Portugal, June 6-7, 2011.
Organizers and Program Committee: M. Isabel Fraga Alves (Chair), M. Ivette Gomes, Laurens de Haan and Cláudia Neves.

2010

[39] 5th *Scientific Meeting ISLA: Data Mining and Business Intelligence, Methods and Applications*, Santarém, Portugal, November 11-13, 2010.
Member of Scientific Committee.

[38] *CONFMET* 2010: *Medições na Ciência e na Tecnologia*, Lisboa, Portugal, November 4-5, 2010. Member of Scientific Committee.

[37] *Extremes and Risks*. Invited Session to *IWAP* 2010, *International Workshop on Applied Probability*, Madrid, Spain, July 5-8, 2010.

Organizer and Speaker: M. Ivette Gomes.
Other Speakers: Laszlo Markus (Hungary) and Christian-Yann Robert (France).

[36] *Statistics of Extremes in Today's World*. Invited Session to the SIS 2010, "The 45th Scientific Meeting of the Italian Statistical Society, University of Padua, June 6-18, 2010.
Organizer: M. Ivette Gomes
Speakers: M. Isabel Fraga Alves, Ana Ferreira and Lígia Henriques-Rodrigues.

2009

[35] WSMC 2009, "III *Workshop on Statistics, Mathematics and Computation*". Fundação Calouste Gulbenkian, November 9-10, 2009. Member of the Scientific Committee.

[34] *EVA* 2009: *Sixth International Conference on Extreme Value Analysis: Probabilistic and Statistical Models and their Applications,* Fort-Collins, Colorado, 22-26 July, 2009. Member of the Scientific Committee.

[33] *Statistics for Extremes*. Invited Session to EVA 2009, Fort-Collins, Colorado, USA, July 2009.
Organizer and Speaker: M. Ivette Gomes.
Other Speakers: Armelle Guillou (France) and Stilian Stoev (USA).

2008

[32] 3º *Encontro Nacional da SPMET*: *A Medição na Engenharia.* ISEP, Porto, October 10, 2008. Member of the Scientific Committee.

[31] "III *Workshop on Statistics, Mathematics and Computation*" (jointly with the "I *Portuguese-Polish Workshop on Biometry*", Lisboa, 21-22 July, 2008. Member of the Scientific Committee.

2007

[30] 2ª *Conferência Nacional da SPMet*: *Metrologia e Inovação.* Funchal, Madeira, October 3-4, 2007. Member of the Scientific Committee.

[29] *ISI* 2007: 56th *Session of the International Statistical Institute.* Lisbon, Portugal, 22-29 August, 2007. Chair of the Local Program Committee and member of the International Program and National Organizing Committees.

[28] *EVA* 2007: *Fifth International Conference on Extreme Value Analysis: Probabilistic and Statistical Models and their Applications,* Bern, Switzerland, 23-27 July, 2007. Member of the Scientific Committee.

[27] *Statistical Extremes and Environmental Risk.* Faculdade de Ciências de Lisboa, Fevereiro 15-17, 2007. Member of the Organizing and Scientific Committees.

2006

[26] II *Workshop on Statistics, Mathematics and Computation*. Universidade Aberta, November 8-9, 2006. Member of the Scientific Committee.

[25] 2º *Encontro Nacional da SPMet*: *A Metrologia e o Crescimento Sustentado*. Centro de Congressos do IST, Lisboa, November 17, 2006. Member of the Scientific Committee.

[24] *Workshop on Mathematical Techniques and Problems in Telecommunications* (MTPT2006), Leiria, September 4-8, 2006. Member of the Scientific Committee.

[23] *Recent Advances in Statistics of Extremes*, Invited Session to the European Meeting of Statisticians, Copernicus University, Torun, Poland, July24-28, 2006. *Organizer and Speaker*: M. Ivette Gomes.
Other Speakers: L. de Haan and M. Scotto.

[22] *Extremes Day in Honor of Laurens de Haan: Extremes, Risk, Safety and the Environment*, Lisboa, February 22, 2006.

2005

[21] 1ª *Conferência Nacional da SPMet*: *Medir MAIS e MELHOR*. Instituto Português da Qualidade, Caparica, November 28-29, 2005. Member of the Scientific Committee.

[20] VII *Conference on Advanced Mathematical and Computational Tools in Metrology* (AMCTM 2005) — International Programme Committee, Monte de Caparica, June 27-29, 2005.

[19] I *Workshop on Statistics, Mathematics and Computation*, Universidade Aberta.

2004

[18] 1º *Encontro Nacional da SPMet*: *Validação de Métodos de Medição e de Software nos Laboratórios.* Instituto Português da Qualidade, Caparica, November 30, 2004. Member of the Scientific Committee.

[17] I *Congresso Português de Metrologia*, Monte de Caparica, November 2004. Member of the Scientific Committee.

[16] EVA 2004: *Third International Symposium on Extreme Value Analysis: Theory and Practice,* Aveiro, Portugal, 19-23 July, 2004.

2003

[15] *Workshop on Extremes, Risk and Resampling Techniques*. Tomar, 20-23 November, 2003.

2002

[14] *Probability and Statistics*. Organization of two Thematic Sessions at *SPM* 2002. Coimbra, February 2002.

2001

[13] 23rd *European Meeting of Statisticians*, Funchal, Madeira, Portugal, August 13-18, 2001.

[12] *Statistics of Extremes.* Invited Session at 23 EMS, Funchal, Portugal, August 2001.
Organizer and Speaker: M. Ivette Gomes.
Other Speakers: J. Beirlant, H. Rootzen, M.R. Leadbetter.

[11] *Extreme Value Analysis: Theory and Practice*, Leuven, August 6-10, 2001.

[10] *Computer Intensive Methods in Statistics of Extremes.* Invited Session at EVA 2001, Leuven, August. *Organizer and Speaker*: M. Ivette Gomes. *Other Speakers*: A.C. Davison and M.J. Martins.

2000

[9] VIII *Congresso Anual da Sociedade Portuguesa de Estatística*, Portugal, October 2000.

[8] *The Euro Conference on Advanced Mathematical and Computational Tools in Metrology* (AMCTM 2000), Monte de Caparica, Portugal, May 2000.

1999

[7] *Workshop on Statistical Modelling — Extreme Values and Additive Laws*, Lisboa (Estoril), 1999.

1998

[6] *Probability and Statistics*. Organization of two Thematic Sessions at *SPM* 1998. Braga, 1998.

1996

[5] IV *Congresso Anual da Sociedade Portuguesa de Estatística,* Funchal, 1996.

1995

[4] III *Congresso Anual da Sociedade Portuguesa de Estatística,* Guimarães, 1995.

1990

[3] 1ª *Conferência em Estatística e Optimização*, Tróia, 1990.

1984

[2] III *Colóquio de Estatística e Investigação Operacional*, Lagos, 1984.

1983

[1] *NATO ASI on Statistical Extremes and Applications*, Vimeiro, 1983, co-directora.

INVITATIONS

2014

[116] "*Further Results on Order Statistics and Products of Functions of Independent Generalized Beta Random Variables".* Invited talk (of joint work with M.F. Brilhante and D. Pestana) at *ICNAAM* 2014, Rhodes, Greece, September 22-28.

[115] "*Partially Reduced-Bias Value-at-Risk Estimation*", plenary talk (of joint work with F. Caeiro and F. Figueiredo) at "*Computationally Intensive Methods in Statistics and Econometrics*", *Satellite Meeting of COMPSTAT* 2014, August 23-24, Neuchâtel, Switzerland.

[114] "*Efficiency of Partially Reduced-bias Mean-of-order-p versus Minimum-variance Reduced-bias Extreme Value Index Estimation*". Invited talk (of joint work with Frederico Caeiro) at 21st International Conference on Computational Statistics (COMPSTAT 2014) and 5th IASC World Conference, Geneva, August 19-22.

[113] "*On the bootstrap methodology for the estimation of the tail sample fraction*". Invited talk (presented by Frederico Caeiro) at 21st International Conference on Computational Statistics (COMPSTAT 2014) and 5th IASC World Conference, Geneva, August 19-22.

[112] "A *Glimpse of Statistics of Univariate Extremes*". Invited plenary talk at *CIRM International Conferences on Extreme Value Theory and Laws of Rare Events*, July 14-18, 2014, Marseille, France.

[111] "*Controlo da Qualidade na Indústria e Serviços*", Invited presentation (of joint work with F. Figueiredo and A. Figueiredo), II *Congresso para a Ciência e Desenvolvimento dos Açores*, Universidade dos Açores, Angra do Heroísmo, June 27-29, 2014.

[110] "*Interdisciplinary Applications of Probability and Statistics*" Debate on *Mathematics and its Interdisciplinary Applications*, with prof. P.L. Lions and a UL panel of scientists (Miguel Abreu, M. Ivette Gomes, J. Luís, Rosário Grossinho, Alfredo Egídio Reis, Adélia Sequeira, Artur Martinho Simões). Organizers: João Paulo C Dias and José Francisco Rodrigues, Lisboa, June 18.

[109] "*Resampling Methodologies in Phase I Control Charts*" (Figueiredo, F. and Gomes, M.I.). Invited talk (presented by F. Figueiredo) at "Advanced Statistical Process Control I" managed by Philippe Castagliola, *SMTDA* 2014—3rd *Stochastic Modeling Techniques and Data Analysis International Conference*, Lisboa, June 11-14.

[108] "*Possíveis Vantagens de Médias de Ordem Real na Estimação de Parâmetros de Acontecimentos Raros*". 2ªs Jornadas UAb da Estatística e Computação, Porto de Mós, entro Local de Aprendizagem da UAb, June 7, 2014.

[107] "*Estatística de Extremos: Uma Introdução*". Invited Seminar (3 hours), 2nd Workshop "*A Ciência dos Dados",* Departamento de Matemática, Universidade dos Açores, May 8-10, 2014.

[106] "*Comparison of Asymptotically Unbiased Extreme Value Index estimators: a Monte Carlo Simulation Study*". Invited talk (presented by F. Caeiro) at the 10th International Conference of Computational Methods in Sciences and Engineering (ICCMSE 2014), April 4-7, Athens, Greece.

[105] "*Comparison of sampling plans by variables using the bootstrap and Monte Carlo simulations*". Invited talk (presented by F. Figueiredo) at the 10th International Conference of Computational Methods in Sciences and Engineering (ICCMSE 2014), April 4-7, Athens, Greece.

[104] "*Penultimate Approximations in EVT and in Reliability*", Invited plenary talk at WSMC8, 8th Workshop on Statistics, Mathematics and Computation, Praia, Santiago, Cape Verde, March 12-15, 2014.

[103] "*Mean of order p location-invariant and reduced-bias extreme value index estimation*" Invited seminar at FCUP, Porto, Portugal, February 6, 2014.

[102] "*Threshold Selection for Reduced-Bias Location-Invariant EVI-estimators: A Financial Application*". Mini-workshop on "*Extremes and Extensions of the Verhulst Growth Modesl: Apllications to Economics and Finance*", PDMA, CEF.UP and "Seminários do Agrupamento Científico de Matemática e Sistemas de Informação", FEP, Porto, February 3, 2014.

2013

[101] "*A reduced-bias mean-of-order-p Value-at-Risk estimator*". Invited talk at the 6th International Conference of the ERCIM Working Group on Computational and Methodological Statistics, Senate House, University of London, UK, December 14-16.

[100] "*The total median and the total range statistics in phase I control charts*". Invited talk (presented by F. Figueiredo, related to a paper by Figueiredo, F., Gomes, M.I. and Chakraborti, S.) at the 6th International Conference of the ERCIM Working Group on Computational and Methodological Statistics, Senate House, University of London, UK, December 14-16.

[99] "Computational study of a bootstrap algorithm for the adaptive estimation of the extreme value índex". Invited talk (presented by F. Caeiro) at the 6th International Conference of the ERCIM Working Group on Computational and Methodological Statistics, Senate House, University of London, UK, December 14-16.

[98] "*Análise de Valores Extremos: An Introduction*", Short course (5 hours) at XXI Congresso da Sociedade Portuguesa de Estatística, November 29, Aveiro, Portugal.

[97] "*Estimação em Estatística de Extremos*". Invited seminar (presented by L. Henriques-Rodrigues) at University of São Paulo, November 2013.

[96] "*The Role of Jackknife and Bootstrap in Statistics of Extremes: An Environmental Application*". Invited plenary talk at International Conference on Precipitation Extremes in a Changing Climate, Hejnice, Czech Republic, September 24-26.

[95] "*On the Selection of the Tuning Parameter of a Moment Estimator of the Extreme Value Index*". Invited talk (presented by Frederico Caeiro) at the 11th *International Conference of Numerical Analysis and Applied Mathematics* (*ICNAAM* 2013), Rhodes, Greece, September 21-27.

[94] "*An Overview and Open Research Topics in Statistics of Univariate Extremes*". Invited talk (presented by J. Beirlant) at the session entitled "*Statistics for Univariate Extremes*", organized by Armelle Guillou, at EVT 2013, Extremes in Vimeiro Today, Vimeiro, September 8-11.

[93] "*Penultimate Approximations: Past, Present ... and Future*?". Invited plenary talk at EVT 2013, Extremes in Vimeiro Today, Vimeiro, September 8-11.

[92] "*The Role of Bootstrap Methodologies in the Estimation of a Negative Extreme Value Index*". Invited talk (presented by F. Caeiro, associated with a joint paper by Caeiro, F. and Gomes, M.I.) at the session entitled "*Statistics of Extremes and Resampling Methodologies*" organised by M.I.

Gomes and Liang Peng, 59th ISI WSC 2013, Hong Kong, S.A.R. China, August 25-30, 2013.

[91] "*The Extreme Value Birnbaum-Saunders Model in Athletics*". Invited talk at the session entitled "*Is Distribution Theory still Relevant*?", organized by Evdokia Xekalaki, 59th ISI WSC 2013, Hong Kong, S.A.R. China, August 25-30, 2013.

[90] "*Adaptive and computational procedures in extreme value parameters' estimation*". Invited talk (presented by M. Neves, associated with a joint paper by Neves, M., Gomes, M.I., Figueiredo, F. and Prata Gomes, D.) at the session entitled *"EV—Extremes and Vimeiro",* organized by M. Ivette Gomes, at EVA 2013.

[89] "*Reliability Control of Complex Systems Through Penultimate Approximations*". Invited talk at the session on *Control of Complex Systems under Extremal Random Risks*, organized by Natalia Markovich, *IFAC Conference on Manufacturing Modelling Management and Control*, June 19-21, 2013, Saint Petersburg, Russia.

[88] "*A Mean-of-order-p Value-at-Risk Estimator*". Invited talk at a session organized by M. Stehlik, at the 6th *International Conference on Risk Assessment*, Tomar, May 30-June 1.

[87] "*Adaptive PORT-MVRB VaR estimation*". Invited talk, presented by L. Henriques-Rodrigues, at a session organized by F. Caeiro, at the 6th *International Conference on Risk Assessment*, Tomar, May 30-June 1.

[86] "*A class of PPWM estimators of high quantiles*". Invited talk, presented by F. Caeiro, at a session organized by F. Caeiro, at the 6th *International Conference on Risk Assessment*, Tomar, May 30-June 1.

[85] "*Statistics of Univariate Extremes: an Overview and Open Research Topics*". Invited plenary talk, presented by F. Caeiro, at the 7th *Worshop on Statistics Mathematics and Computation*, Tomar, May 28-29.

[84] "*Métodos de Re-Amostragem em Estatística de Extremos".* 1as Jornadas da Estatística e Computação da Universidade Aberta, Caldas da Rainha, Escola de Hotelaria e Turismo do Oeste, May 10.

[83] "*Reduced-bias mean-of-order-p extreme value index estimation*". Invited plenary talk at XXXI *International Seminar on Stability Problems for Stochastic Models*, April 23-27, Moscow, Russia.

[82] "*Resampling-Based Methodologies in Statistics of Extremes: an Environmental Application*". Invited talk at *MECC* 2013 --- *International*

Conference and Advanced School Planet Eart, Mathematics of Energy and Climate Change, Lisbon, Portugal, March 21-28.

[81] "*Resampling Methodologies and Reliable Tail Estimation".* Invited plenary talk at the *Symposium on Recent Advances in Extreme Value Theory honoring Ross Leadbetter*, March 18-20, 2013, Lisbon, Portugal.

2012

[80] "*A Non-parametric Double-bootstrap Method for an Adaptive MOP EVI-estimation*". ICNAAM 2012, 10th *International Conference of Numerical Analysis and Applied Mathematics*, September 19-25, Kos, Greece.

[79] *The Birnbaum-Saunders Model in Athletics and Environment*". ICNAAM 2012, 10th *International Conference of Numerical Analysis and Applied Mathematics*, September 19-25, Kos, Greece.

[78] "*Penultimate approximations in statistics of extremes and reliability of large coherent systems*". Plenary talk at International Conference on "*MODERN STOCHASTICS: THEORY AND APPLICATIONS* III, September 10-14, Kyiv, Ukraine.

[77] "*PORT-PPWM versus GPPWM extreme value index estimation*". Invited talk at *COMPSTAT* 2012, August 27-31, Limassol, Cyprus.

[76] "*MOP Reduced-bias EVI-estimation*". Invited plenary talk at WSMC 2012, 6th *Workshop on Statistics, Mathematics and Computation* and 3rd *Portuguese-Polish Workshop on Biometry in Honour of Professor Dinis Pestana*, July 3-4, Covilhã, Portugal.

[75] "*Optimal Sample Fraction Selection in Reduced-Bias Estimation*" 1st *Conference of the International Society for NonParametric Statistics*, June 15-19, Chalkidiki, Greece.

[74] "*O Modelo Extremal de Birnbaum-Saunders em Ambiente, Biometria e Atletismo*", *Seminário Geracional*, DEIO, FCUL, April 11, 2012.

[73] "*The Extreme Value Birnbaum-Saunders Model: Applications*", Katholieke Universiteit Leuven, March 19, 2012. Invited lecture at the *Mini-Symposium on Extreme Value Methods,* held before the defense of the Ph.D. thesis on *Dependence in Hydrological Extreme Value Analysis*, by E.R. Boniphace.

2011

[72] "*Resampling Methodologies in Adaptive Choice of Thresholds for the Estimation of Parameters of Rare Events*" (invited talk, to be presented by M. Neves, associated with a joint paper by Neves, M.M., Gomes, M.I.,

Figueiredo, F. and Prata-Gomes, D.), *CFE* 11 *and ERCIM* 11, December 17-19, 2011, London, UK.

[71] "*A Importância de Métodos de Re-Amostragem em Estatística de Extremos"*. Invited plenary conference, XIX Congresso da Sociedade Portuguesa de Estatística, September 28-October 1, 2011, Nazaré, Portugal.

[70] "*Asymptotic Distribution of an Extreme Value Index Estimator Based on the Scaled Log-spacings*" (invited talk, presented by F. Caeiro), Numerical Analysis and Applied Mathematics ICNAM 2011, September 19-25, 2011, Halkidiki, Greece.

[69] "*Resampling Methodologies in the Field of Extremes*", Invited plenary conference at 17th YESM, September 5-9, Lisboa, Portugal.

[68] "*Computational Validation of an Adaptative Choice of Optimal Sample Fractions*" (invited talk, presented by F. Caeiro), 58th Congress of the International Statistical Institute (ISI 2011), ISI 2011, August 21-26, Dublin, Ireland.

[67] "*The Extreme Value Birnbaum-Saunders model in Biometry and Environment*". Invited plenary talk at the V *Workshop on Statistics, Mathematics and Computation,* Faro, Portugal, July 11-12, 2011.

[66] "*Gestão e Controlo Estatístico da Qualidade*", Invited Seminar at DEIO, University of Lisbon, May 12, 2011, within the course "*Estatística, Ciência e Sociedade*".

2010

[65] "*Estimation of Parameters of Extreme Events for Randomly Censored Data*". Invited plenary conference at 40th *International Biometrical Colloquium* and *Second Polish-Portuguese Workshop on Biometry* in honour of Prof. J.T. Mexia, August 29-September 2, Bedlewo/Poznan, Poland.

[64] "*Estimação Adaptativa, Invariante e de Viés-Reduzido do Índice de Valores Extremos*". Invited conference at SPM 2010, July 8-10, Leiria, 2010.

[63] "*Semi-Parametric Probability Weighted Moments Estimation Revisited*" (joint paper with F. Caeiro and B. Vandewalle). IWAP 2010, July 5-8, Madrid, 2010.

[62] "*Refined Estimation of a Light Tail: an Application to Environmental Data*" Invited talk (related to a joint paper with L. Henriques-Rodrigues

(speaker) and F. Caeiro). The 45th Scientific Meeting of the Italian Statistical Society, University of Padova, June 16-18, 2010.

[61] "*Estimação Adaptativa e Invariante do Índice de Valores Extremos*", Invited Seminar at Department of Mathematics, University of Coimbra, May 17, 2010.

[60] "*A Metodologia Quasi-PORT-MVRB para o Parâmetro VaR*", Invited Seminar at Department of Mathematics, University of Azores, May 4, 2010.

[59] "*Adaptive PORT Reduced-Bias EVI Estimation*". Invited Seminar at Eotvos Lorand University, April 23, 2010.

[58] "*Adaptive Reduced-Bias Location-Invariant EVI-Estimation*". Invited plenary conference at *Symposium in Honour of Rolf Reiss*, March 18-19, Siegen, Germany.

2009

[57] "*Computational Methods in Statistics of Extremes: Adaptive Choice of Thresholds*". Invited plenary conference at IV *Workshop on Statistics, Mathematics and Computation*, Fundação Calouste Gulbenkian, November 9-10, 2009.

[56] "*Looking for Adaptive PORT-MVRB Estimation*",
Workshop on Spatial Extremes and Applications, École Polytechnique Fédérale de Lausanne (Switzerland), July, 13-17, 2009.

[55] "*Adaptive Reduced-bias Tail Index and VaR Estimation via Bootstrap Methodology*",
ASMDA 2009, XIII International Conference on Applied Stochastic Models and Data Analysis, Vilnius (Lithuania), June 30-July 2, 2009. Stream organized by L. Viharos.

[54] "*A Quasi-PORT Methodology for VaR: Second-Order Reduced Bias Estimation*",
EVA 2009, 6th International Conference on Extreme Value Analysis (Graybill VIII), Colorado (USA), June 23-26, 2009.

[53] "*Statistics for Extremes*". Invited Session to EVA 2009, Fort-Collins, Colorado, USA, June 23-26, 2009.
Organizer and Speaker: M. Ivette Gomes.
Other Speakers: A. Guillou and S. Stoev.

[52] "*Classical and MVRB tail index estimators: asymptotic comparison at optimal levels*". Invited plenary conference (related to joint work with L.

Henriques-Rodrigues), at *Workshop em Estatística pela Jubilação do Professor João Tiago Mexia*, June 4-5, 2009.

2008

[51] "*Statistics of Extremes under Censoring Schemes*", II Iberian Mathematical Meeting, University of Extremadura, Badajoz (Spain), October 3-5, 2008.

[50] "*Tail Index Estimation: Asymptotic Comparison at Optimal Levels*", CRM (Centre de Recerca Matematica), Universitat Autonoma de Barcelona, Bellaterra, September 1, 2008.

[49] "Robust Estimation and its Applications in Statistical Quality Control" (joint work with F. Figueiredo, speaker). ISBIS 2008, *International Symposium on Business and Industrial Statistics,* Prague, July 1-4, 2008.

[48] "*Estatística de Extremos e Desporto – como Estimar Alguns parâmetros Úteis*". Faculdade de Motricidade Humana, Universidade Técnica de Lisboa, May 9, 2008.

[47] "*Asymptotic and Finite Sample Comparison of Two "Maximum Likelihood" Tail Index Estimators*". SPE/CIM Afternoon on Statistical Extremes, Coimbra, February 15, 2008, organized by L. Canto e Castro.

2007

[46] "*Second-order Reduced-bias Tail Index and High Quantile Estimation*" (joint work with F. Caeiro, speaker), ISI 2007: 56th Session of the International Statistical Institute, August 22-29, Lisboa, 2007.

[45] "*Improved Monitoring of Control Charts*" (joint work with F. Figueiredo, speaker). ISBIS 2007, August 18-21, Ponta Delgada, 2007.

[44] "*Statistics of Extremes for IID Data*", *EVA* 2007, July 22-29, Bern, Switzerland, 2007.

[43] "*Reduced-bias Tail Index and Associated Quantile Estimation*". Georgia Technical School of Mathematics: Stochastic Seminars, February 15, 2007.

2006

[42] "*Accommodating Bias in the Excesses Over a High Intermediare Order Statistic*". SCRA 2006: *Thirteenth International Conference of Forum for Interdisciplinary Mathematics*, Tomar, Portugal, 1-4 September, 2006.

[41] "*Reduced Bias Tail and Extremal Index*". Torun, July 2006. EMS 2006: XXVI *European Meeting of Statisticians*. Torun, Poland, 24-28 July, 2006.

[40] "*Recent Advances in Statistics of Extremes*", Invited Session to the European Meeting of Statisticians, Copernicus University, Torun, Poland, July 2006. *Organizer and Speaker*: M. Ivette Gomes.
Other Speakers: L. de Haan and M. Scotto.

[39] "*Weighted Log-Excesses in Statistics of Extremes*". ICORS 2006: *International Conference on Robust Statistics*, Lisboa, Portugal, 16-21 July, 2006.

[38] "*Empirical Tail Index and VaR Analysis*". ICMSM 2006: *International Conference on Mathematical and Statistical Modeling in Honor of Enrique Castillo*, Ciudad Real, 28-30 June, 2006.

[37] "*Extreme Value Statistics: Second-Order Models and Applications to Metal Fatigue*". Around the Ph.D. discussion of Elisabeth Joossens, June 22nd, 2006.

[36] "*The Mixed Moment Estimator: Finite and Asymptotic Behaviour*". Workshop on *Risk Analysis and Extreme Value Methodology*, Leuven, June 21st, 2006.

[35] "*A Reduced Bias Tail Index and Associated Quantile Estimator*", Journées Extremes à Lille, Laboratoire Painlevé, VilleNeuved'Ascq, March 16, 2006.

[34] "*Análise Empírica de Retornos: Comportamento de Cauda*", Dept. Matemática, Universidade do Minho, Guimarães, March 3, 2006.

2005

[33] "*Computação intensiva: moderna extensão do reino da fantasia*?" XIII Congresso Annual da Sociedade Portuguesa de Estatística. Ericeira, September 28-October 1, 2005.

[32] "*Box-Cox Transformations and Robust Control Charts in SPC*" (joint work with F. Figueiredo, *speaker*). Invited conference at Advanced Mathematical and Computational Tools in Metrology, Instituto Português da Qualidade, Monte de Caparica, Junho, 2005.

[31] "*A simple second order reduced bias' Value at Risk estimator*". Workshop on Risk Analysis and Extreme Values, Laboratoire de Statistique Appliquée, Paris, June, 2005.

2004

[30] "*Estimation of High Quantiles Under Censoring Mechanisms*". Ph.D. discussion of Emanuel Delafosse, Université Pierre-et-Marie-Curie, Paris, November 2004.

[29] "*Reduced Bias Estimators of Parameters of Rare Events*" and discussion on "Generalized Weighted Moments' Estimators in Statistics of Extremes" (Ph.D. discussion of Imen Rached). Université Marne-la-Vallée, October 2004.

[28] "*Robust and Semi-Parametric Methods in Extreme Value Theory*". Ph.D. discussion of Bjorn Vandewalle, KU Leuven, September 2004.

[27] "*Extremes and Risk Management*". *Stochastic Finance* 2004, Coimbra, 2004.

[26] "*Semi-Parametric and Non-Parametric Statistical Inference*". Discussion on the "Mémoire d' Habilitation" of Stéphane Girard. Grenoble, July 6, 2004.

[25] "*Excedências Conjuntas de Processos ARCH e Índice Extremal*". SPM 2004, Porto, 6-8 May, 2004.

2003

[24] "*Multivariate Extremes and Copulae*". Ph.D. discussion of Alexandra Dias, Zurich, December 2003.

[23] "Stochastic Processes in Telecommunication Traffic".
Mathematical Techniques and Problems in Telecommunications, Tomar, 2003.

[22] "*High Quantile Estimation*". Ph.D. discussion of Laurent Gardes, Montpellier, September 2003.

[21] "*Bias Reduction in Financial Risk Modelling*". ISI 2003 (in the Invited Paper Session (IPM) on "*Statistics of Extremes and Risk Modelling*"). Berlin, 13-20 August, 2003.

[20] "*The Generalized Jackknife Methodology in the Estimation of the Extremal Index*".
Workshop on *Dependence in Extreme Value Theory*, Eindhoven, 23-25 January, 2003.

2002

[19] "*Bias Reduction in the Semi-Parametric Estimation of the Tail Index*".
Extremes Day, around the Ph.D. discussion of Ana Ferreira, Tilburg, November 25, 2002.

[18] *"Extreme Values and Resampling Techniques"*.
Workshop on Extreme Values and Resampling Techniques, Coimbra, 1-3 November, 2002.

[17] "*Bias Reduction in the Semi-parametric Estimation of Parameters of Rare Events*".
International Gnedenko Conference, Kyiv, 3-7 June, 2002.

[16] "*Probability and Statistics*".
Organization of two Thematic Sessions at *SPM* 2002. Coimbra, February 2002.

2001

[15] "*Controlo do Viés de Estimadores Semi-Paramétricos de Parâmetros de Acontecimentos Raros*".
IX *Congresso Annual da Sociedade Portuguesa de Estatística*, Ponta Delgada, Novembro 2001.

[14] "*Statistics of Extremes*". Invited Session at 23 *EMS*, Funchal, Portugal, August 2001.
Organizer and Speaker: M. Ivette Gomes.
Other Speakers: J. Beirlant, H. Rootzen, M.R. Leadbetter.

[13] "*Computer Intensive Methods in Statistics of Extremes*". Invited Session at EVA 2001, Leuven, August.
Organizer and Speaker: M. Ivette Gomes.
Other Speakers: A.C. Davison and M.J. Martins.

2000

[12] "*Extremal Index*". Invited conference (presented by M.I. Fraga Alves) at *Mathematical Methods in Reliability* 2000, July 2000.

[11] "*Unidades de Investigação e Departamentos Universitários*". Invited Moderator at *Segundo Debate sobre a Investigação Matemática em Portugal*, CIM & SPM, April 1-2, 2000.

1998

[10] "*Probability and Statistics*".
Organization of two Thematic Sessions at *SPM* 1998. Braga, 1998.

1994

[9] "*As Metodologias Jackknife e Bootstrap em Estatística de Extremos*".
II *Congresso Anual da Sociedade Portuguesa de Estatística*, Luso, 1994.

[8] "*Statistical Choice of Extreme Value Domains of Attraction — a Comparative Analysis*".

Invited conference (presented by M.I. Fraga Alves) at the *Conference on Multivariate Extreme Value Estimation with Application to Economics and Finance,* Rotterdam, 1994.

1993

[7] "*Penultimate Behaviour of the Extremes*".
Conference on Extreme Value Theory and its Applications. Gaithersburg, 1993.

1992

[6] "*Finite Sample and Asymptotic Properties of Estimators of the Extremal Index*".
XIII *Rencontres Franco-Belges de Statisticiens — Résultats Nouveaux en Théorie de Valeurs Extrêmes et Applications*, Villeneuve d'Ascq, 1992.

[5] "*Comparação de Modelos Extremais em Esquemas de Dependência*".
I *Congresso Ibero-Americano de Estatísticos*, Cáceres, 1992.

1989

[4] "*Formas Pré-assintóticas de Aproximação em Teoria de Valores Extremos*".
Jornadas de Proabilidades e Estatística, Coimbra, 1989.

1987

[3] "*Comparison of Extremal Models through Statistical Choice in Multidimensional Backgrounds*".
Conference on *Extremewertheorie,* Oberwolfach, 1987.

1983

[2] "*Concomitants in a Multidimensional Extreme Model*".
Invited Session at *Statistical Extremes and Applications*, Vimeiro, 1983.

1981

[1] "*Verosimilhança e Inferência Estatística*".
II *Colóquio de Estatística e Investigação Operacional*, Fundão/Covilhã, 1981.

CONFERENCE LECTURES

2014

[123] "Partially Reduced-Bias Value-at-Risk Estimation", contributed talk at "*Computationally Intensive Methods in Statistics and Econometrics*". Satellite meeting of COMPSTAT 2014, August 23-24, Neuchâtel, Switzerland.

[122] "A New Value-at-Risk Semi-parametric Estimation Procedure" (Gomes, M.I., Caeiro, F. and Figueiredo, F.), contributed talk at SMTDA 2014—

3rd Stochastic Modeling Techniques and Data Analysis International Conference, Lisboa, June 11-14.

2013

[121] "A mean-of-order-p reduced-bias VaR estimator", XXI Congresso Annual da Sociedade Portuguesa de Estatística

[120] "A mean of order p reduced-bias and location-invariant extreme value index estimator". EVA 2013

[119] "Performance of the bootstrap control charts for skew-normal data" (F. Figueiredo, speaker, and M.I. Gomes). 5th *International Conference on Risk Analysis* (ICRA5), May 30-June 1, Tomar.

[118] "k-Geometric Order Statistics" (Pestana, D., Gomes, M.I. and Mendonça, S., presenter of poster). 5th *International Conference on Risk Analysis* (ICRA5), May 30-June 1, Tomar.

[117] "Reduced-bias estimation: jackknife and bootstrap methods in action". (Figueiredo, F. (speaker), Gomes, M.I., Brilhante, M.F. and Neves, M.). 7th *Workshop on Statistics Mathematics and Computation* (WSMC7), May 28-29, Tomar.

[116] "Revisiting a PORT-PPWM EVI-estimator" (Caeiro, F., Gomes, M.I. (speaker) and Henriques-Rodrigues, L.). 7th *Workshop on Statistics Mathematics and Computation* (WSMC 2013), May 28-29, Tomar.

[115] "Dynamic Instabilities in Population Growth Models I: Bernoulli Randomized Modified Fibonacci Model". CHAOS 2013, *Chaotic Modeling and Simulation International Conferene,* June 11-14, Istanbul, Turkey.

[114] "Dynamic Instabilities in Population Growth Models I: Panjer Randomized Modified Fibonacci Model". CHAOS 2013, *Chaotic Modeling and Simulation International Conferene,* June 11-14, Istanbul, Turkey.

[113] "Extensions of the Verhulst Model, Order Statistics and Products of Independent Uniform Random variables". CHAOS 2013, *Chaotic Modeling and Simulation International Conferene,* June 11-14, Istanbul, Turkey.

[112] "Cartas de controlo para a distribuição normal assimétrica" (jointly with F. Figueiredo, presenter). XX *Jornadas de Classificação e Análise de Dados.*

[111] "A note on penultimate approximations and reliability of series-parallel structures" (jointly with Reis, poster presenter, P., Canto e Castro, L., Dias,

S.). *Symposium on Recent Advances in Extreme Value Theory*, March 18-20, Lisboa.

[110] "PORT estimation of second-order parameters" (jointly with L. Henriques-Rodrigues, presenter). *Symposium on Recent Advances in Extreme Value Theory*, March 18-20, Lisboa.

[109] "The role of jackknife and bootstrp in reliable reduced-bias tail índex estimation" (jointly with Figueiredo, poster presenter, F., Brilhante, M.F., Gomes, M.I. and Neves, M.M.). *Symposium on Recent Advances in Extreme Value Theory*, March 18-20, Lisboa.

[108] "A note on the asymptotic comparison of two alternative estimators of shape second-order parameter" (jointly with F. Caeiro, poste presenter). *Symposium on Recent Advances in Extreme Value Theory*, March 18-20, Lisboa.

2012

[107] "Exact and bootstrap control charts based on the skew-normal distribution". (jointly with Fernanda Figueiredo, *presenter*), Computing & Statistics (ERCIM'12), December 1-3, Oviedo, Spain.

[106] "The extreme value Birnbaum-Saunders model in athletics and environment. (jointly with Marta Ferreira and Victor Leiva), Computing & Statistics (ERCIM'12), December 1-3, Oviedo, Spain.

[105] "On heuristic choies of tuning parameters in the estiation of the extreme value índex" (jointly with I. Fraga Alves, L. Henriques-Rodrigues and B.G. Banjunath, *presenter*), Computing & Statistics (ERCIM'12), December 1-3, Oviedo, Spain.

[104] "Novo estimador de viés reduzido de um índice de valores extremos positivo" (jointly with F. Brilhante and D. Pestana), *XX Congresso da Sociedade Portuguesa de Estatística*, Porto, Setembro 26-29, 2013

[103] A relevância da distribuição normal assimétrica em aplicações (jointly with F. Figueiredo, presenter), *XX Congresso da Sociedade Portuguesa de Estatística*, Porto, Setembro 26-29, 2013

[102] "A metodologia PORT na estimação semi-paramétrica de um parâmetro de escala de segunda ordem" (jointly with L. Henriques-Rodrigues, presenter), *XX Congresso da Sociedade Portuguesa de Estatística*, Porto, Setembro 26-29, 2013.

[101] "A new class of estimators of the shape second order parameter of an heavy-tailed distribution" (jointly with F. Caeiro, presenter), *Joint Meeting of y-BIS and jSPE*, July 23-26, 2012, Lisbon..

[100] Figueiredo, F. and Gomes, M.I. (2012). The skew-normal and the inverse scale factors-normal distributions in SQC" (jointly with F. Figueiredo, presenter), *Joint Meeting of y-BIS and jSPE*, July 23-26, 2012, Lisbon.

[99] "Optimal choice of a tuning parameter in the PORT-estimation of a shape second-order parameter" (jointly with L. Henriques-Rodrigues, presenter), *Joint Meeting of y-BIS and jSPE*, July 23-26, 2012, Lisbon.

[98] "A MOP reduced-bias location-invariant EVI-estimator" (jointly with F. Brilhante and D. Pestana), 8th World Congress on Probability and Statistics, July 9-14, 2012, Istanbul, Turkey.

[97] "A Location Invariant Probability Weighted Moment EVI-Estimator" (jointly with F. Caeiro and L. Henriques-Rodrigues) Gnedenko 100, Moskow State University, June 26-30, 2012.

[96] "Extensions of Verhults Model in Population Dynamics and Extremes" (jointly with F. Brilhante and D. Pestana), *CHAOS* 2012, Athens, Greece, June 12-15, 2012.

[95] "Extension of Panjer's iterative procedures and multifractals" (jointly with F. Brilhante, presenter, and D. Pestana), *CHAOS* 2012, Athens, Greece, June 12-15, 2012.

2011

[94] "Monitoring the mean value in the contaminated normal family distribution" (jointly with Fernanda Figueiredo, *presenter*), Computing & Statistics (ERCIM'11), December 17-19, London, UK.

[93] "A simple generalization of the Hill estimators". In Colubi, A. *et al.* (eds.). Computing & Statistics (ERCIM'11), December 17-19, London, UK.

[92] "*Semi-parametric Probability-Weighted Moments Estimation: Asymptotics versus Non-Asymptotics*", AMISTAT 2011, October 28-30, Prague.

[91] "*Comparação Assintótica de Estimadores de um Parâmetro de Forma de Segunda-Ordem em Caudas Pesadas*", XIX Congresso da Sociedade Portuguesa de Estatística, September 28-October 1, Nazaré, Portugal.

[90] "*Uma versão robusta para o estimador do índice extremal de Nandagopalan*" (jointly with Cristina Miranda, *presenter*, Manuela Souto Miranda e Anabela Rocha), XIX Congresso da Sociedade Portuguesa de Estatística, September 28-October 1, Nazaré, Portugal.

[89] "*Estimação de um Parâmetro de Forma de Segunda-Ordem*" (jointly with Frederico Caeiro, *presenter*), XIX Congresso da Sociedade Portuguesa de Estatística, September 28-October 1, Nazaré, Portugal.

[88] "*Uma Generalização do Estimador de Hill*" (jointly with Dinis Pestana, *presenter*), XIX Congresso da Sociedade Portuguesa de Estatística, September 28-October 1, Nazaré, Portugal.

[87] "*Testes Não-Paramétricos para Validação de Modelos Extremais: uma Aplicação a Dados de Atletismo*" (jointly with Paulo Santos, presenter, and Patrícia de Zea Bermudez), XIX Congresso da Sociedade Portuguesa de Estatística, September 28-October 1, Nazaré, Portugal.

[86] "*Excessos acima de Níveis Aleatórios e Estimação Linear Óptima e Centrada*" (jointly with Lígia Henriques-Rodrigues, *presenter*), XIX Congresso da Sociedade Portuguesa de Estatística, September 28-October 1, Nazaré, Portugal.

[85] "*A Note on the Adaptive Choice of Thresholds via Bias Patterns*", 58th Congress of the International Statistical Institute (ISI 2011), August 21-26, Dublin, Ireland.

[84] "*Asymptotic Comparison at Optimal Levels of Reduced-Bias EVI Estimators*" (jointly with F. Caeiro), EVA 2011, June 27-July 1, Lyon, France.

[83] "*Light-Tail Estimation: a Negative Moment EVI-estimator and an Application to Environmental Data*" (presented orally by Frederico Caeiro), EVA 2011, June 27-July 1, Lyon, France.

[82] "*Estimation of Parameters of Extreme Events for Randomly Censored Data*" (presented orally by M. Manuela Neves), EVA 2011, June 27-July 1, Lyon, France.

[81] "*Adaptive Reduced Bias Estimation of Financial Log-Returns*" (jointly with F. Figueiredo (poster presenter) and M.M. Neves), REV 2011, June 6-7, Lisboa, Portugal.

[80] "*Adaptive Reduced Bias Invariant Estimation of a Heavy Right Tail: an Application to Financial Log-Returns*" (jointly with L. Henriques-Rodrigues, the poster presenter), REV 2011, June 6-7, Lisboa, Portugal.

[79] "*A Heuristic Data-driven Choice of Tuning Parameters in PORT-MVRB Estimation*" (jointly with L. Henriques-Rodrigues and C. Miranda), REV 2011, June 6-7, Lisboa, Portugal.

[78] "*Probability Weighted Moment Bootstrap Estimation: an Application to Insurance Data*" (jointly with F. Caeiro, the poster presenter), REV 2011, June 6-7, Lisboa, Portugal.

[77] "*BetaBoop Brings in Chaos*" (jointly with M. Fátima Brilhante and Dinis Pestana, speaker), 4th CHAOS 2011 International Conference, May 31- June 3, Crete, Greece.

[76] "*Sir Pinski Rides Again*" (jointly with D. Pestana e P. Pestana), 4th CHAOS 2011 International Conference, May 31- June 3, Crete, Greece.

2010

[75] "*Adaptive PORT-MVRB Extreme Value Index Estimation: a Comparison of Heuristic Algorithms*", CFE'10 & ERCIM'10, 10-12 December 2010, University of London, UK.

[74] "*Estimação Adaptativa e PORT-MVRB do Índice de Valores Extremos*". XVIII *Congresso da Sociedade Portuguesa de Estatística,* September 29-October 2, São Pedro do Sul, Portugal.

[73] "*A Metodologia PORT na Estimação de um Parâmetro de Forma de Segunda Ordem*". XVIII *Congresso da Sociedade Portuguesa de Estatística,* September 29-October 2, São Pedro do Sul, Portugal.

[72] "*Estimação Semi-Paramétrica da Cauda: Nova Classe de Estimadores dos Momentos Ponderados de Probabilidade*" (presented orally by F. Caeiro). XVIII *Congresso da Sociedade Portuguesa de Estatística,* September 29-October 2, São Pedro do Sul, Portugal.

[71] "*Peaks Over Random Threshold Best Linear Unbiased Estimation of the Extreme Value Index*" (presented orally by L. Henriques-Rodrigues), *The International Conference on Trends and Perspectives in Linear Statistical Inference* (LinStat'2010), 27-31 July, 2010,Tomar, Portugal

[70] "*A Simulation Study of PORT Second-Order Reduced-Bias Extreme Value Index Estimation*" (presented orally by C. Miranda). *ITI* 2010, 32nd *International Conference on Information Technology Interfaces*, 21-24 June, Cavtat, Dubrovnik, Croatia.

[69] "*A Note on Statistics of Extremes for Censoring Schemes on a Heavy Right Tail*" (presented orally by M. Neves). *ITI* 2010, 32nd *International Conference on Information Technology Interfaces*, 21-24 June, Cavtat, Dubrovnik, Croatia.

[68] "*A Heuristic Choice of Tuning Parameters in a Location-Invariant Reduced-Bias Estimation of the Extreme Value Index: Application to Financial Log-returns and Simulated Data*". *ITI* 2010, 32nd *International*

Conference on Information Technology Interfaces, 21-24 June, Cavtat, Dubrovnik, Croatia.

2009

[67] "*A Quasi-PORT Methodology for VaR based on Second-Order Reduced-Bias Estimation*",
Third International Conference on Computational and Finantial Econometrics / Second International Workshop of the ERCIM Working Group on Computing & Statistics, 29-31 October 2009, Limassol, Cyprus.

[66] "*Estimação Adaptativa MVRB: Aplicação a Dados Financeiros*",
XVII Annual Conference of the Portuguese Statistical Society, September 30 – October 3, 2009, Sesimbra, Portugal.

[65] "*Comparação assintótica em níveis óptimos de estimadores do índice de cauda de viés reduzido*" (presented orally by F. Caeiro). XVII Annual Conference of the Portuguese Statistical Society, September 30 – October 3, 2009, Sesimbra, Portugal.

[64] "*Cartas de controlo baseadas na função quantil*" (presented orally by F. Figueiredo). XVII Annual Conference of the Portuguese Statistical Society, September 30 – October 3, 2009, Sesimbra, Portugal.

[63] "*Finite Sample Behaviour of the Mixed Moment Estimator in Dependent Frameworks*", (presented by C. Miranda).
ITI 2009, 31st *International Conference on Information Technology Interfaces*, Cavtat/Dubrovnik (Croatia), June 22-25, 2009.

2008

[62] *"Caudas leves em desporto: estimação semi-paramétrica"*.
XVI *Congresso da Sociedade Portuguesa de Estatística*, Vila Real, October 1-4, 2008.

[61] *"PORT-ML, PORT-MP and other classical tail index estimators: asymptotic comparison at optimal levels"*.
2008 *Barcelona Conference on Asymptotic Statistics*, Barcelona, September 1-5, 2008.

[60] *"Semi-parametric PORT-ML and PORT-MP tail index estimators: asymptotic and finite sample comparison"*.
7th *World Congress in Probability and Statistics*, Singapore, July 14-19, 2008.

[59] "*A semi-parametric estimator of a "scale" second order parameter based upon the log-excesses*".
ITI 2008, 30th *International Conference on Information Technology Interfaces,* Cavtat/Dubrovnik, Croatia, June 23-26, 2008.

2007

[58] "*A Note on the Asymptotic Variance at Optimal Levels of a Bias-corrected Hill Estimator*".
ISI 2007, 56th Session of the International Statistical Institute, August 22-29, Lisboa, 2007

[57] "*An Empirical Analysis of Ozone Indicators: Tail Estimation*".
SEER 2007: *Statistical Extremes and Environmental Risk*, Lisboa, Fevereiro, 15-17, 2007.

2006

[56] "*The Jackknife Methodology and Subsampling Techniques in the Estimation of the Extremal Index*".
3rd World Conference on Computational Statistics and Data Analysis, Cyprus, October, 2005.

[55] "Comparação assintótica em níveis óptimos de estimadores do índice de valores extremos".
XIV Congresso da Sociedade Portuguesa de Estatística, Covilhã, September 27-30, 2006.

2005

[54] "*The Jackknife Methodology and Subsampling Techniques in the Estimation of the Extremal Index*".
3rd World Conference on Computational Statistics and Data Analysis, Cyprus, October, 2005.

[53] "*Second Order Reduced Bias Tail Index Estimators under a Third Order Framework*".
IV International Conference on *Extreme Value Analysis, Gothenburg*, Sweden, August 2005.

[52] "A Simple Reduced Bias Tail Index estimator".
ISI 2005, 55th Session of the International Statistical Institute, Sydney, Australia, April 2005.

2004

[51] "*Estimação do parâmetro de forma de segunda ordem em Estatística de Extremos*"
XII Congresso da Sociedade Portuguesa de Estatística. Évora, September 29- October 2, 2004.

[50] "*Tail Index estimation Through Accommodation of Bias in the Weighted Log-Excesses*".

Third International Symposium on Extreme Value Analysis: Theory and Practice*,* Aveiro, 19-23 July, 2004.

2003

[49] "Redução de viés na estimação de quantis extremos".
XI Congresso da Sociedade Portuguesa de Estatística, Faro, September 24-27, 2003.

[48] "Combinações lineares de log-observações de topo".
XI Congresso da Sociedade Portuguesa de Estatística, Faro, September 24-27, 2003.

[47] "*Linear Combinations and Bias Reduction in the Estimation of Heavy Tails*".
Workshop on Extremes, Risk and Resampling Techniques. Tomar, 20-23 November, 2003.

2002

[46] "A metodologia jackknife na estimação do índice extremal".
X Congresso Anual da Sociedade Portuguesa de Estatística, Porto, September 25-28, 2002.

[45] *"Natural Generalized Jackknife Estimators of a Second Order Parameter in Statistics of Extremes".*
Workshop on Extreme Values and Resampling Techniques, Coimbra, 1-3 November, 2002.

[44] *"The Jackknife Methodology in Statistics of Extremes".*
24th European Meeting of Statisticians, Praga, August 2002.

2001

[43] "*Generalized Jackknife Estimators Revisited*". 23rd European Meeting of Statisticians, Funchal, August 13-19, 2001.

[42] "*Bias Reduction and Efficient Estimation of the Tail Index — how far is location invariance essential?*" Extreme Value Analysis — Theory and Practice, Leuven, August 8-12, 2001.

2000

[41] "*Estimadores Robustos de Localização e Escala*" (presented by F.O. Figueiredo).
VIII Congresso da Sociedade Portuguesa de Estatística, October 4-7, 2000.

1999

[40] "*Generalized Jackknife Moment Estimator of the Tail Index".*

52nd Session of the International Statistical Institute, Helsinki, August 10-18, 1999.

[39] "*Efficient Alternatives to the Hill estimator*".
Workshop on Statistical Modelling — Extreme Values and Additive Laws, Estoril, October, 1999.

[38] "*Alternatives to a Semi-parametric Estimator of the Tail Index — the Jackknife Methodology*".
Scandinavian-Ukranian Joint Meeting of Statistics, Kyev, June 1999.

1998

[37] "*Alternatives to a Semi-parametric Estimator of the Tail Index — the Jackknife Methodology*".
XIX éme Rencontre Franco-Belge de Statisticiens: Théorèmes limites et longue mémoire en statistiques, Marseille, November 1998.

[36] "*Desenvolvimentos Recentes em Estatística de Extremos*".
1º Encontro de Modelação Estatística, Fevereiro 1998.

1997

[35] "*Induced Order Statistics and the Correlation Coefficient*".
51st Session of the International Statistical Institute, Istambul, 1997.

1995

[34] "*Comportamento Exacto de Estimadores de Períodos de Retorno em Modelo Auto-regressivo de Máximos*".
III Congresso Anual da Sociedade Portuguesa de Estatística, Guimarães, 1995.

[33] "*The Influence of the Extremal Index on the Estimation of Return Periods of High Levels*".
Sixth International Meeting on Statistical Climatology, Galway, Ireland, 1995.

1991

[32] "*On the Estimation of the Parameters of Rare Events in Dependent Structures*".
19th Europen Meeting of Statisticians, Barcelona, 1991.

1990

[31] "*Inference in an Extremal Markovian Model*".
COMPSTAT 90 (9th International Symposium on Computational Statistics), Dubrovnik, 1990.

1988

[30] “*Comparison of Alternative Estimators of the Index of Regular Variation*”. *COMPSTAT* 88 (8th International Symposium on Computational Statistics), Copenhagen, 1988.

1987

[29] “*Inference in Multidimensional Extremal Models*”.
17th European Meeting of Statisticians, Thessalonik, 1987.

1986

[28] “*Multivariate Extremal Models under non-classical Situations*”.
VI Pannonian Symposium on Mathematical Statistics, Bad Tatzmansdorf, 1986.

[27] “*Robustness of Gumbel Statistical Choice Test Statistic in a Multivariate GEV Model*”.
COMPSTAT 86 (7th International Symposium on Computational Statistics), Roma, 1986.

[26] “*Nonstandard Domains of Attraction and Rates of Convergence*”.
International Meeting of Statistics in the Basque Country, Bilbao, 1986.

[25] “*Non-classical Extreme Value Models*”.
III International Conference on Statistical Climatology, Viena, 1986.

1985

[24] “*Large Claims – Extreme Value Models*”.
Insurance and Risk Theory, Maratea del Mar, 1985.

1984

[23] “*Statistical Choice in a Multivariate GEV Model*”.
III Colóquio de Estatística e Investigação Operacional, Lagos, 1984.

[22] “*Domains of Attraction and Penultimate Behaviour”.*
16th European Meeting of Statisticians, Marburg, 1984.

[21] “*Statistical theory of extremes – comparison of two approaches”.*
16th European Meeting of Statisticians, Marburg, 1984.

[20] “*Robustness of Gumbel Statistic for Distribution Functions in the Domain of Attraction of a Type I Distribution of Largest Values*”.
COMPSTAT 84 (6th International Symposium on Computational Statistics), Prague, 1984.

[19] “*Extreme Value Theory – Statistical Choice*”.
János Bolyai Mathematical Society Colloquium on Goodness of Fit, Debrecen, 1984.

[18] "*Two Algorithms for Analyzing Mixtures of Distributions*".
VI Intern. Symp. on Computer at the University, Dubrovnik, 1984.

[17] "*Using and developing statistical packages -- a project on teaching statisticians*".
VI Intern. Symp. on Computer at the University, Dubrovnik, 1984.

[16] "*Estimation Procedures in an i-dimensional Extremal Model*".
XIV Reunion Nacional de la Sociedad Española de Investigacion Operativa, Estadistica y Informatica (presented by J. Tiago de Oliveira), Granada, 1984.

1983

[15] "*Two Test Statistics for Choice of Univariate Extreme Models*".
Statistical Extremes and Applications, Vimeiro, 1983.

1982

[14] "*An i-dimensional distribution function of largest values and its relevance to the statistical theory of extremes: further results*".
15th European Meeting Statisticians, Palermo, 1982.

[13] "*Penultimate versus ultimate in extreme value theory — a simulation study*".
COMPSTAT 82 (5th International Symposium on Computational Statistics), Toulouse, 1982.

[12] "*Numerical upper and lower bounds for the distribution of maxima*".
COMPSTAT 82 (5th International Symposium on Computational Statistics), Toulouse, 1982.

[11] "*A note on statistical choice in univariate extreme models*".
IX Jornadas Hispano-Lusas de Matemática, Salamanca, 1982.

1981

[10] "*Extremal Models in Economy*".
15th CIRET (Center for International Reserch on Economic Trend) Conference, Athens, 1981.

[9] "*Closeness of Penultimate Approximations in Extreme Value Theory*".
14th European Meeting of Statisticians, Wroclaw, 1981.

[8] "*On Maxima of Waiting Times*".
Deterministic and Stochastic Scheduling, Durham, 1981.

[7] “*Nota sobre o domínio de atracção de leis estáveis”*.
VIII Jornadas Luso-Espanholas de Matemática, Coimbra, 1981.

1980

[6] “*Limit Laws for the Maximum Values of a Class of Strong Mixing Discrete Random Variables*”.
VII Jornadas Hispano-Lusas de Matemática, S. Feliù de Guixols, 1980.

[5] “*An i-variate Limiting Distribution Function of Largest Values and its Relevance to the Statistical Theory of Extremes*”.
Statistical Distributions in Scientific Work, Trieste, 1980.

[4] “*Computation of Mean Value and Covariance Matrix of Order Statistics and their Concomitants in an i-variate Extremal Model*”.
COMPSTAT 80 (4th International Symposium on Computational Statistics), Edinburgh, 1980.

[3] “*Monte Carlo Study of Sample Characteristics of Certain Estimators in an i-variate Extremal Model*”.
COMPSTAT 80 (4th International Symposium on Computational Statistics), Edinburgh, 1980.

1979

[2] “*Extremal i-variate Laws in Stationary Sequences*”.
VI Jornadas Hispano-Lusas de Matemática, Santander, 1979.

[1] “*Rates of Convergence in Extreme Value Theory*”.
VI Jornadas Hispano-Lusas de Matemática, Santader, 1979.

CONFERENCE PARTICIPATIONS (without lecture — Chair only)

[18] “*Workshop on Multivariate & Spatial Extremes:* WMSE.*2011*”, October 13-14, Covilhã, 2011.

[17] “*Workshop on Advances in Risk Analysis and Stochastic Modeling*”*,* Munchen, May 8, 2009.

[16] “*Extremes Day in Honor of Laurens de Haan: Extremes, Risk, Safety and Environment*”, February 22, 2006.

[15] “*Risk Analysis: Statistical and Probabilistic Methods. Colloquium at the occasion of the celebration of Prof. Josef L. Teugels*”, Leuven, May 26-27, 2004.

[14] "*Discussion Meeting on Flooding Risk in a Changing Climate*, The Royal Society", London, November 21-22, 2001.

[13] "*Workshop on Nonparametric and Semiparametric Statistical Methods*", Coimbra, Portugal, 3-6 November 1997.

[12] "*Second World Congress of the IASC*", Pasadena, California, February, 19-22,1997.

[11] "*Fifth Independent Conference of the International Association for Official Statistics*", Reykjavik, Iceland, July, 2-5, 1996.

[10] "*História e Desenvolvimento da Ciência em Portugal; I Colóquio — até ao Século XX*", Lisboa, 1985.

[9] "*Operators and Function Theory*", Lancaster, 1984.

[8] "*Differential Geometry in Statistical Inference*", London, 1984.

[7] "*Royal Statistical Society 150th Anniversary Meeting*", London, 1984.

[6] "*II International Meeting on Statistical Climatology*", Lisboa, 1983.

[5] "*Pictorial Data Analysis*", Bonas, 1982.

[4] "*Recent Advances in Statistics*", Lisboa, 1981.

[3] "*Graphical Methods in Statistics*", Sheffield, 1977.

[2] "*I Colóquio de Estatística e Investigação Operacional*", Lisboa, 1976.

[1] "*II Jornadas Hispano-Lusas de Matemática*", Madrid, 1972.

OTHER SCIENTIFIC ACTIVITIES

- Scientific co-operation with several Departments of Mathematics in the supervision of Ph.D.'s (Universidade de Coimbra, Universidade do Minho, Universidade de Aveiro, Universidade Nova de Lisboa, Instituto Poitécnico de Tomar, among others).
- Development of research work with Professors M.A.J. van Montfort (Vakgroep Wiskunde, Landbouwhogeschool, Wageningen), R. Smith (Mathematics Department, Surrey University), Michael Falk and R.-D. Reiss (Mathematics Department, University of Siegen), J. Hüsler (Statistics Department, Bern University), Laurens de Haan (Erasmus Universiteit Rotterdam), Jan Beirlant

(Katholieke Universiteit Leuven) and Liang Peng (Atlanta University), among others.

- Member of several Societies, among which we mention, *American Statistical Association*, *Bernoulli Society*, *Institute of Mathematical Statistics, International Association for Statistical Computing*, *Royal Statistical Society*, *Institute of Mathematical Statistics, International Statistical Institute*, *Sociedade Portuguesa de Estatística* and *Sociedade Portuguesa de Matemática*.

TEACHING DUTIES

a) Post-graduation

Lecturer on "*Statistics of Extremes and Applications*", University of Azores, 2013-2014.

Lecturer of "*Statistical Management and Quality Control*" and "*Computational Statistics and Simulation*", 2nd cycle in Statistics, 2008--2011.

Lecturer of "*Order Statistics and Applications*" and of "*Simulation and Statistics*", M.Sc. in Probability and Statistics, from 1990 until 2008+2010.

Lecturer of "*Statistics of Extremes*", M.Sc. in Geophysics (1992/1993, 93/94, 94/95, 97/98).

Lecturer of "*Order Statistics*", M.Sc in Statistics and Operations Research (82/83) and M.Sc. in Probability and Statistics (83/84, 85/86, 86/87).

Lecturer of "*Simulation and Statistics*", M.Sc. in Probability and Statistics: Computational Statistics and Data Analysis (1984/85).

Lecturer of "*Simulation and Statistics*", M.Sc in Statistics and Operations Research (1985/86).

Lecturer of "*Jackknife and Bootstrap Methodologies*", in the course on *Foundations and Methodologies of Statistics,* M.Sc. in Probability and Statistics, since 1989.

Lecturer of "*Prelimary Data Analysis*", in the course on *Statistical Modelling* I, "*Non-Parametric Modelling*" and "*Statistical Quality Control*" in the course on "*Statistical Modelling* II", and "*Order Statistics and Reliability*" in a course on "*Reliability*", M.Sc. in Probability and Statistics and M.Sc in Statistics and Operations Research.

Lecturer of "*Preliminary DataAnalysis*" and "*Jackknife Methodology*" ISEGI.

Lecturer of "*Preliminary Data Analysis and Markov Chains*", M.Sc.'s in Geology (1987/88,1988/89)

b) First Degrees

Since 1979 has lectured, at a first level, courses on "*Computational Statistics*" (since 1979), "*Applied Stochastic Processes* I" (1980-85), "*Statistics* I" (1981/82), "*Probability* (1981-83), "*Preliminary Data Analysis*" (1983-85), and "*Statistical Quality Control*" (since 1988, until retirement in 2011).