Pedro Nunes' Lecture 2023

Richard A. Davis

Howard Levene Professor of Statistics
Columbia University

Richard Davis received his Ph.D. degree in Mathematics from the University of California at San Diego in 1979 and has held academic positions at MIT, Colorado State University. He was Hans Fischer Senior Fellow at the Technical University of Munich (2009-12), Villum Kan Rasmussen Visiting Professor at the University of Copenhagen (2011-13), and Chalmers Jubilee Professor at Chalmers University of Technology.
His research interests include time series, applied probability, extreme value theory, heavy-tailed modeling with applications to network models, and spatial-temporal modeling.
Richard Davis is a fellow of the Institute of Mathematical Statistics and the American Statistical Association, and is an elected member of the International Statistical Institute.

Using Sample Splitting for Assessing Goodness of Fit in Time Series

13th December 2023
Universidade de Aveiro
Edifício Central e da Reitoria

15:00 Sala dos Atos Académicos

Statistical Learning of Multivariate Extremes

15th December 2023
Academia das Ciências de Lisboa
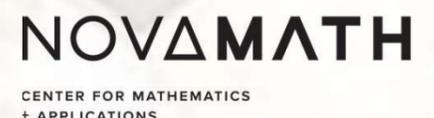
15:00 Sala das Sessões

universidade de aveiro

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