CURRICULUM VITAE

Name: **Kolev, Nikolai Valtchev**

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Personal: Born Topolovgrad, Bulgaria, 17 March 1956; Married, four children.

Education:

- (October 1976 - July 1981): Faculty of Mathematics, Sofia University
  Supervisor: Professor Boyan Dimitrov, MSc in Mathematics (1981)
  Thesis: *Minimal Blocking Time of Unreliable Server*;
- (March 1990 - April 1994): Faculty of Mathematics, Sofia University
  Supervisor: Professor Boyan Dimitrov, PhD in Mathematics (1994)
  Thesis: *Optimization Problems by Servicing with One or Two Devices.*

Employment History:

- National Programming Library, Sofia, Bulgaria
  September 1981 - August 1983: Programmer
  Duties: Programming Data Bases;
- Central Laboratory of Bioinstrumentation
  Bulgarian Academy of Sciences, Sofia, Bulgaria
  September 1983 - March 1989: Research Fellow
  Duties: Research and Programming;
- Department of Statistics
  Public University of Navarra, Pamplona, Spain
  November 1995 - June 1996: Visiting Associate Professor
  Duties: Teaching, Research and Supervising;
- Institute of Mathematics and Informatics
  Bulgarian Academy of Sciences, Sofia, Bulgaria
  April 1989 - February 1998: Research Fellow
  Duties: Teaching, Research and Supervising;
- Department of Statistics, Western Michigan University, USA
  October 2005 - April 2006: Visiting Associate Professor
  Duties: Teaching, Research and Supervising;
- Department of Statistics, IME-USP, Brazil
  March 1998 - present: Associate Professor (third level)
  Duties: Teaching, Research and Supervising.

Languages: Fluent Bulgarian (native), English, Portuguese, Russian and Spanish.

Teaching:

- (1989-1992): Technical University of Sofia, Bulgaria
  - *Mathematical Analysis I and II*, (for undergraduates).
- (1989-1995): Faculty of Mathematics, Sofia University, Bulgaria
  - *Reliability and Inventory Theory*, (for graduates);
  - *Categorical Data Analysis*, (for graduates);
  - *Probability Theory and Statistics*, (for undergraduates).
- (1993-1995): Economics University of Sofia, Bulgaria
  - *Business Statistics*, (for undergraduates).
- (1995-1996): Public University of Navarra, Pamplona, Spain
  - *Categorical Data Analysis*, (for graduates and PhD).
- (1997): Business Faculty, Sofia University, Bulgaria
  - *Discrete Models and Applications in Finance*, (for graduates).
- (October 2005-April 2006): Western Michigan University, USA
  - *Survival Analysis*, (for graduates and PhD);
  - *Statistical Methods*, (for undergraduates).
- (March 1998 - present): IME-USP, Brazil
  - *Introduction in Risk Analysis*, (for graduates and PhD);
  - *Quantitative Risk Management*, (for graduates and PhD);
  - *Copula Theory and Applications*, (for graduates and PhD);
  - *Statistical Theory of Reliability*, (for graduates and PhD);
  - *Discrete Models and Applications*, (for graduates and PhD);
  - *Probability and Statistics I and II*, (for graduates and PhD);
  - *Categorical Data Analysis*, (for undergraduates);
  - *Statistics*, (variety of undergraduate courses depending on the Faculty).

Invited Presentations: (selected list)

- Santiago de Compostela University, Spain, March 1995;
- Carlos III University, Madrid, Spain, April 1996;
- *Actuarial Sci.: Theory & Implement.*, Moscow, Russia, October 1997;
- Moscow State University, Moscow, Russia, November 1997;
- Heriot-Watt University, Edinburgh, UK, November 1999;
- *31st Spring Math. Union Conference*, Borovets, Bulgaria, April 2002;
- CIMAT, Guanajuato, Mexico, February 2003;
- *2nd Actuarial Science Workshop*, Leuven, Belgium, March 2003;
- *Colloquium at the Occasion of Jef Teugels*, Leuven, Belgium, May 2004;
- *8th Symposium of Stochastic Processes*, Puebla, Mexico, June 2004;
- *16th Intern. SINAPE Conf.* (Copula course), Caxambu, Brazil, July 2004
- Mid-West Technical University, Ankara, Turkey, June 2006;
- Delft University of Technology, Delft, The Netherlands, July 2006;
- *Mathematics & Finance Workshop*, Rio de Janeiro, Brazil, October 2006;
- *10th Regression Models School*, Salvador, Brazil, February 2007;
- *6th Multiv. Ditr. with Fixed Marginals Conf.*, Tartu, Estonia, June 2007;
- National Technical University, Quito, Ecuador, February 2008;
- *1st Stochastic Modeling Workshop*, Ribeirao Preto, Brazil, August 2008;
- *VI Workshop on Simulation*, St. Petersburg, Russia, June, 2009;
- *Stochastics Day*, Odense, Denmark, November 2010;
- more than 15 invited talks in Brazilian Universities, since 1998.

Grants: **A. Sponsored by the Bulgarian Science Foundation:**

- No. 43/87: *Mathematical Methods in Reliability*, Coordinator: B. Dimitrov;
- No. M60/91: *Mathematical Methods in Risk Theory*, Coordinator: B. Dimitrov;
- No. I19/91: *Applied Statistics and Related Software*, Coordinator: D. Vandev;
- No. I444/94: *Financial Mathematics and Statistics*, Coordinator: D. Vandev;
- No. 705/97: *Classes of Probability Measures, Asymptotic of Characteristics and Limit Theorems*, Coordinator: L. Mutafchiev.

B. International:

- (1987-1989): *Statistical Quality Control. Repeatability and Reproducibility of the Results by Inter-Laboratory Tests*, (Standard corresponding to ISO Standard No. 5726-1986), Coordinator: B. Dimitrov;
- (1995-1997): *Categorical Data Analysis*, (between Institute of Mathematics at the Bulgarian Academy of Sciences and Public University of Navarra, Spain), Coordinator: N. Kolev;
- (1998-1999): *Inflation Parameter Family of Discrete Probability Distributions and their Application in Analysis of Over- and Under-dispersed Insurance Data,* (Sponsored by CKER, Society of Actuaries, USA), Coordinator: N. Kolev;
- (2004-2006), No. 171/04: *Modelling Randomness and Uncertainty for Multivariate Scenarios with Applications*, (CAPES-DAAD), Coordinators: N.Kolev and E. von Collan

C. Sponsored by FAPESP, Sao Paulo, Brazil (coordinated by me):

- (1999), No. 99/08263-1: *Correlated Uncertainty in Periodic Random Environment;*
- (2000), No. 00/13505-3: *Zero-inflated Random Mappings;*
- (2001-2003), No. 01/02699-4: *Extended Premium Principles, Bonus-Malus Systems and Associated Overdispersed Models;*
- (2003), No. 03/05116-5: *Random Sums of Exchangeable Variables;*
- (2005), No. 05/50686-0: *Risk Processes with Dependent Claims;*
- (2006), No. 06/55061-0: *Random Sums, Dependence and Occupation Measures;*
- (2007), No. 06/60952-1: *Modeling Randomness and Uncertainty for Multiv. Scenarios;*
- (2008), No. 08/51207-6: *Sibuya's Dependence Function as a Copula Alternative;*
- (2008-2011), No. 08/51097-6: *Time Series, Dependence Analysis and Applications.*

D. Few Sponsored by CAPES (Brazilian Education Ministry) and USP Grants.

Referee:

- Applied Stochastic Models in Business and Industry (Editorial Board member 2002-2007)
- Brazilian Journal of Probability and Statistics;
- Chilean Journal of Statistics (Associate Editor since 2009);
- Communications in Statistics: TM and SC (Associate Editor since 2009);
- Economic Quality Control (Regional Editor since 2005);
- Emerging Markets, Finance and Trade;
- European Journal of Operational Research;
- Journal of Methodology and Computing in Applied Probability;
- Journal of Systems Science and Complexity, few more.

Supervision:

- Minkova, L. (1995). *Distributions of Order K Under Markovian Fashion*, (PhD, Sofia University, Bulgaria);
- Ugarte, D. (1996). *Tests and Models for Detecting and Explaining Overdispersion*, (PhD, Public University of Navarra, Spain);
- Bakeva, V. (1998). *Discrete Queuing Systems with Unreliable Server*, (PhD, University of Skopje, Macedonia);
- Neytchev, P. (2000). (Post-doc, IME-USP, Brazil);
- Paiva, D. (2003). *Sums of Equally Correlated Random Variables and Applications in Risk Analysis and Discrete Time Series,* (PhD, IME-USP, Brazil);
- Anjos, U. (2005). *Development and Analysis of Dependence Structures via Copulas,* (PhD, IME-USP, Brazil);
- Paiva, D. (2005-2006). (Post-doc, IME-USP, Brazil);
- Fernandez, M. (2007). *Bivariate Density Classification by the Geometry of Marginals,* (PhD, IME-USP, Brazil);
- Ferreira, F. (2008). *Bivariate Asymmetry and Local Dependence Measures*, (PhD, IME-USP, Brazil);
- Goncalves, M. (2008). *A Study on Dependence Functions and Risk Measures*, (PhD, IME-USP, Brazil);
- Baumann, L. (2011): *Local Measures of Dependence*, (PhD, IME-USP);
- at least 11 MSc students.

Current Supervision:

- Augusto, J. (PhD): *Covariance of Residual Lifes.*

Organizer:

- *3rd International Teletraffic Theory and Computer Modelling Seminar* Sofia, Bulgaria, November 1990;
- *8th International Statistical Data Analysis Seminar* Varna, Bulgaria, September 1992;
- *SMABS'94 European Meeting*, Varna, Bulgaria, June 1994;
- International Workshop *Mathematical Theory of Ruin Probabilities* Bankya, Bulgaria, February 1996;
- Working Seminars at IME-USP: *Risk Analysis Methods*, 1998-2003; *Time Series and Dependence Modeling*, Brazil, 2004-present;
- *Workshop on Statistical Modelling in Insurance and Finance*, Sao Paulo, Brazil, November 2006;
- *Colloquium on Time Series Analysis (at the Occasion of P. Morettin)* Campus de Jordao, Brazil, June 2007;
- *1st, 2nd, 3rd, 4th, 5th Brazilian Conferences on Statistical Modelling in Insurance and Finance*, Ubatuba, Brazil, September 2003 and Maresias: September 2005, March 2007, April 2009 and April 2011, (see details at `www.ime.usp.br/bcsmif`);
- *7th Conference on Multivariate Distributions with Applications* Maresias, Brazil, August 2010 (see details at `www.ime.usp.br/~mda`).

Academic Membership:

- Brazilian Statistical Society;
- International Biometric Society.

Author of Programs:

- `Rr`: *Program for Repeatability and Reproducibility of the Results of Inter-Laboratory Tests*: SPS Registration No. 1.B034.00567-01, (1989);
- `AUTOFREQ`: *Program for Automatic Log-Linear Hierarchical Model Selection in Contingency Tables* (Distributed in Europe by the IEC ProGamma Co.): SPS Registration No. 1.B034.01840-01, (1992).

Computer Facilities: Windows, LINUX, UNIX, LaTeX, Fortran, Minitab, Statistica, S+

Honoral Distinctions:

- CKER Research Grant, Society of Actuaries, USA, 1998;
- Scientific Committee Member of several Brazilian Stat. Conferences;
- Scientific Committee Member of the *11th International Congress of Insurance: Mathematics and Economics*, Piraeus, Greece, July 2007.

Visiting Professor:

- Department of Statistics
  Public Univ. of Navarra, Pamplona, Spain, November 1995 - June 1996;
- Department of Probability and Statistics
  University of Skopje, Skopje, Macedonia, September 1997;
- Department of Probability and Statistics
  CIMAT, Guanajuato, Mexico, January - February 2003;
- Department of Actuarial Science, Faculty of Economics
  Catholic University of Leuven, Belgium, March 2003;
- Department of Economics
  University of Würzburg, Würzburg, Germany
  September - October 2004, June - July 2005, June - July 2006;
- Department of Statistics
  Western Michigan University, Kalamazoo, USA
  October 2005 - April 2006;
- Department of Mathematics
  National Technical University, Quito, Ecuador, February 2008.

Research Since 1981:

- Categorical Data Analysis;
- Distributions of Order K and their Extensions;
- Equally Correlated Random Sums and Applications;
- Modelling Dependence through Copulas and Applications;
- Optimization Problems in Reliability;
- Modelling of Over- and/or Under-dispersion;
- New Families of Distributions and Characterizations.

Future Research:

- Bounds for Functions of Dependent Random Variables and Applications;
- Copulas with Multivariate Marginals;
- Maximum T(q)-Likelihood Estimation and Extreme Value Applications;
- Modelling Multivariate Uncertainty via Copulas;
- Optimization Problems in Finance and Insurance;
- Multivariate Aging and Applications;
- Sibuya's Dependence Function as a Copula Alternative.

Reference Colleagues:

- **Prof. Barry Arnold**
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  Department of Statistics, University of California Riverside
  2615 Statistics-Computer Building, Riverside, CA 92521, USA
  Phone +1 951 827 5939, FAX: +1 951 827 3286;
- **Prof. Boyan Dimitrov**
  e-mail: `bdimitro@kettering.edu`
  Department of Mathematics, Kettering University
  1700 West Third Ave., Flint, MI 8504, USA
  Phone +1 810 762 7910, FAX: +1 810 762 9796;
- **Prof. Christian Genest**
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- **Prof. Jan Dhaene**
  e-mail: `Jan.Dhaene@econ.kuleuven.be`
  Center for Risk and Insurance, Katolieke Universiteit Leuven
  Naamsestraat 69 - bus 3507, 3000 Leuven, Belgium
  Phone: +32 9 386 9956, FAX: +32 16 323 740;
- **Prof. Jef Teugels**
  e-mail: `Jef.Teugels@wis.kuleuven.be`
  Center of Statistics, Katolieke Universiteit Leuven
  De Croylaan 52B, 3001 Haverlee, Belgium
  Phone: +32 16 471 493, FAX: +32 16 471 584;
- **Prof. Narayanaswamy Balakrishnan**
  e-mail: `bala@univmail.cis.mcmaster.ca`
  Department of Mathematics and Statistics, McMaster University
  Hamilton, Ontario, Canada L8S 4K1
  Phone: +1 905 5259140, ext: 23420; FAX: +1 905 522 1676;
- **Prof. Roger M. Cooke**
  e-mail: `R.M.Cooke@tudelft` and `cooke@rff.org`
  Chauncey Starr Chair for Risk Analysis, Resources for the Future, USA
  and Department of Mathematics, Delft University of Technology
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- **Prof. Roger Nelsen**
  e-mail: `nelsen@lclark.edu`
  Mathematical Sciences Department, Lewis & Clark College
  0615 SW Palatine Hill Road, Portland, OR 97219, USA
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LIST OF PUBLICATIONS

Nikolai Kolev

Books:

1. *Applied Statistics, Part 1 (with Program PRISTAT 1).* "Stopanstvo" Publishing House, Sofia, (1994), 289 pp; ISBN 954-494-097-9, (in Bulgarian).
2. *Statistical Methods in Geography*, (with M. Vodenska). St. "Kl. Ohridski" University Press, Sofia, (1995), 402 pp; ISBN 954-07-0356-5, (in Bulgarian).
3. *Modelling Dependence Through Copulas*, (with U. Anjos, F. Ferreira and B. Mendes), University Press, Sao Paulo, (2004), 143 pp; (in Portuguese; English version in preparation).

Proceedings Editor:

1. *Proceedings of the First Brazilian Conference on Statistical Modelling in Insurance and Finance*, (with J. Dhaene and P. Morettin), University Press, Sao Paulo, (2003), 287 pp; ISBN 85-88697-03-3.
2. *Proceedings of the Second Brazilian Conference on Statistical Modelling in Insurance and Finance*, (with P. Morettin), University Press, Sao Paulo, (2005), 354 pp; ISBN 85-88697-07-6.
3. *Proceedings of the Third Brazilian Conference on Statistical Modelling in Insurance and Finance*, (with C. Fernandes and H. Schmidli), University Press, Sao Paulo, (2007), 361 pp; ISBN 85-88697-12-2.

3\. *Proceedings of the Fourth Brazilian Conference on Statistical Modelling in Insurance and Finance*, CD-ROM, Sao Paulo, (2009), 363pp.

Book Reviews:

1. *Econometric Analysis of Count Data*, (by R. Winkelmann). *The Statistician* **47**, (1998), 560-561.
2. *Random Iterative Models*, (by D. Duflo). *The Statistician* **47**, (1998), 708-709.

Papers in Refereed Journals:

1. Minimization of blocking time of unreliable server with implicit breakdowns, (with P. Petrov). *Serdica* **12**, (1986), 245-249, (in Russian).
2. Poisson distribution of order K and some of its properties, (with L. Minkova). *Comptes rendus de l'Académie bulgare des Sciences* **39(5)**, (1986), 31-33.
3. Controlled unreliable process with implicit or explicit breakdowns and mixed executive times, (with B. Dimitrov and P. Petrov). *Lecture Notes in Engineering* **33**, (1987), 77-90.
4. An optimal control problem when the breakdowns are implicit and its connection with distributions of order K. *Comptes rendus de l'Académie bulgare des Sciences* **40(7)**, (1987), 15-17.
5. Control of unreliable process with implicit breakdowns and mixed executive times, (with B. Dimitrov and P. Petrov). *Mathematica Balkanica* **2**, (1988), 391-396.
6. Optimal implementation of tests when the breakdowns are implicit. *Mathematics and Education in Mathematics* **18**, (1989), 378-382.

7. On the optimal total processing time using checkpoints, (with B. Dimitrov, Z. Khalil and P. Petrov). *IEEE Transactions on Software Engineering* **SE-17**, (1991), 436-442.

8. Joint distribution of successes and failures related to runs of length K in homogeneous Markov chain, (with L. Minkova). *Comptes rendus de l'Académie bulgare des Sciences* **48(9)**, (1995), 19-22.

9. Tests for detecting overdispersion in a natural exponential family, (with D. Ugarte). *Comptes rendus de l'Académie bulgare des Sciences* **49(2)**, (1996), 13-16.

10. $C(\alpha)$ statistics for different negative binomial parameterizations in one-way layout of data, (with D. Ugarte). *Comptes rendus de l'Académie bulgare des Sciences* **49(3)**, (1996), 9-12.

11. Discrete distributions related to success runs of length K in a multi-state Markov chain, (with L. Minkova). *Communications in Statistics: Theory and Methods* **26**, (1997), 1031-1049.

12. Run and frequency quotas in a multi-state Markov chain, (with L. Minkova). *Communications in Statistics: Theory and Methods* **28**, (1999), 2223-2233.

13. Quotas on runs of successes and failures in a multi-state Markov chain, (with L. Minkova). *Communications in Statistics: Theory and Methods* **28**, (1999), 2235-2248.

14. Minimization of the blocking time of the unreliable $Geo/G_D/1$ queueing system, (with V. Bakeva). *Mathematical Communications* **4**, (1999), 1-10.

15. Two characterizations of the geometric distribution related to an unreliable $Geo/G_D/1$ queuing system, (with V. Bakeva and M. Georgieva). *Engineering Simulation* **16**, (1999), 611-620.

16. A characterization of the negative binomial distribution, (with L. Minkova). *Pliska: Studia Matematica Bulgarica* **13**, (2000), 151-154.

17. Inflated-parameter family of generalized power series distributions and their application in analysis of overdispersed insurance data, (with L. Minkova and P. Neytchev), *ARCH Research Clearing House* **2**, (2000), 295-320.

18. Beta transformation. Beta-type self-decomposability and related characterizations, (with B. Dimitrov). *Brazilian Journal of Probability and Statistics* **14**, (2000), 123-140.

19. Bernoulli trials: extensions, related probability distributions and modeling powers, (with B. Dimitrov). *Mathematics and Education in Mathematics* **31**, (2002), 15-24.

20. A zero-inflated distribution: exact results and Poisson convergence, (with L. Mutafchiev). *International Journal of Mathematics and Mathematical Sciences* **28**, (2003), 1771-1782.

21. An application of Kendall distribution, (with U. Anjos). *Journal for Economy and Management* **L(1)**, (2005), 95-101.

22. Run and frequency quotas under Markovian fashion and their application in risk analysis. *Economic Quality Control* **20**, (2005), 97-109.

23. Copula associated to order statistics, (with U. Anjos and N. Tanaka). *Brazilian Journal of Probability and Statistics* **19**, (2005), 111-123.

24. Multinomial model for random sums, (with D. Paiva). *Insurance: Mathematics & Economics* **37**, (2005), 494-504.

25. Joint probability generating function for a vector of arbitrary indicator variables, (with J. Lopez-Mimbela and E. Kolkovska). *Journal of Computational and Applied Mathematics* **186**, (2006), 89-98.

26. Copulas: a review and recent developments, (with U. Anjos and B. Mendes). *Stochastic Models* **22**, (2006), 617-660, (Invited paper).

27. Bivariate density classification by the geometry of marginals, (with M. Fernandez). *Economic Quality Control* **22**, (2007), 3-18.

28. Random sums of exchangeable variables and actuarial applications, (with D. Paiva). *Insurance: Mathematics & Economics* **42**, (2008), 147-153.

29. How long memory in volatility affects true dependence structure, (with B. Mendes). *International Review of Financial Analysis* **17**, (2008), 1070-1086.

30. Bounds for quantile-based risk measures of functions of dependent random variables, (with M. Goncalves and A. Fabris). *Economic Quality Control* **23**, (2008), 55-70.

31. Bounds for distorted risk measures, (with M. Goncalves and A. Fabris). *Economic Quality Control* **23**, (2008), 243-255.

32. A new measure of bivariate asymmetry and its evaluation, (with F. Ferreira). In: *Bayesian Inference and Maximum Entropy Methods in Science and Engineering*, (Eds. M. Lauretto, C. Pereira and J. Stern), Melville, New York, (2008), 173-180.

33. Copula-based regression models: a survey, (with D. Paiva). *Journal of Statistical Planning and Inference* **139**, (2009), 3847-3856.

34. A simple relation between the Leimkuhler curve and the mean residual life, (with N. Balakrishnan and J.M. Sarabia). *Journal of Informetrics* **4**, 602-607.

Discussion Contribution:

In: *North American Actuarial Journal (NAAJ)* **2**, (1998), pp. 51-52, (with L. Minkova), by E.W. Frees: Relative importance of risk sources in insurance systems. *NAAJ* **2**, (1998), 34-52.

Refereed Conference Papers:

1. Analysis of contingency tables having ordered categories - an overview. In: *Proc. Statistical Data Analysis*, Varna, Bulgaria, (1987), 63-71.

2. On the optimal service in M/G/1 queue with failures caused from the input, (with B. Dimitrov and Z. Khalil). In: *Proc. 2nd International Seminar of Teletraffic Theory and Computer Modeling* **1**, Moscow, Russia, (1989), 1-12.

3. Work optimization of distributed system with two processors. In: *Proc. 2nd International Seminar of Teletraffic Theory and Computer Modeling* **2**, Moscow, Russia, (1989), 1-9. (In Russian).

4. Log-linear analysis of data from Parliamentary Elections'91 and Presidential Elections'92 in Bulgaria using the program AUTOFREQ. In: *Proc. Statistical Data Analysis*, Varna, Bulgaria, (1992), 38-52.

5. Statistical methods for contingency tables analysis of data from behavioral sciences - an overview. In: *Proc. SMABS'94 European Meeting*, Varna, Bulgaria, (1994), 102-128.

6. A program AUTOFREQ for automatic log-linear model selection in contingency tables (Release: 2.0). In: *Proc. Computational Statistics Software Descriptions, COMPSTAT'94* (Eds. R. Dutter and W. Grossman), Wien, Austria, (1994), 51-52.

7. Modified power series distribution as a model for the analysis of cross-classified data, (with D. Ugarte). In: *Proc. Statistical Data Analysis*, Varna, Bulgaria, (1995), 41-50.

8. Generalized negative binomial parameterization and corresponding $C(\alpha)$ statistics in a one-way layout of data, (with D. Ugarte). In: *Proc. COMPSTAT'96*, (Eds. A. Prat and E. Ripoll), Barcelona, Spain, (1996), 129-130.

9. Correlated INAR(1) process, (with D. Paiva). In: *Proc. of Contributed Papers, COMPSTAT'2000*, (Eds. J. Bethelehem and P. van der Heijden), Utrecht, the Netherlands, (2000), 337-342.

10. Maintenance characteristics under imperfect repairs, (with W. Borges, B. Dimitrov and Z. Khalil). In: *Proc. 2nd International Conference Mathematical Methods in Reliability*, Bordeaux, France, (2000), 338-341.

11. On optimum maintenance strategies under imperfect repairs, (with W. Borges, B. Dimitrov and Z. Khalil). In: *Proc. 2nd International Conference Mathematical Methods in Reliability*, Bordeaux, France, (2000), 342-345.

12. Correlation between dependent risks and associated overdispersed models, (with D. Paiva). In: *Annals of the 46th RBRAS and 9th SEAGRO*, Piracicaba, Brazil, (2001), 459-462, (In Portuguese).

13. Extended DAR(1) processes, (with D. Paiva). In: *Proc. 16th International Workshop on Statistical Modelling*, (Eds. B. Klein and L. Korsholm), Odense, Denmark, (2001), 487-490.

14. Volodya, I miss you (two correlated collective risk models). In: *Proc. Applied Stochastic Models and Information Processes*, Petrozavodsk, Russia, (2002), 94-97.

15. Generation of binary random vectors, (with F. Ferreira). In: *Proc. First Brazilian Conference on Statistical Modelling in Insurance and Finance*, (Eds. J. Dhaene, N. Kolev and P. Morettin), Ubatuba, Brazil, (2003), 114-117.

16. Multinomial model for random sums and actuarial applications, (with D. Paiva). In: *Proc. First Brazilian Conference on Statistical Modelling in Insurance and Finance*, (Eds. J. Dhaene, N. Kolev and P. Morettin), Ubatuba, Brazil, (2003), 268-271.

17. Copulas with given multivariate marginals, (with U. Anjos). In: *Proc. 3rd Conference in Actuarial Science and Finance*, Samos, Greece, (2004), 55-62.

18. Bounds for distortion functions of dependent risks via copulas, (with M. Goncalves and A. Fabris). In: *Proc. Second Brazilian Conference on Statistical Modelling in Insurance and Finance*, (Eds. N. Kolev and P. Morettin), Maresias, Brazil, (2005), 122-127.

19. Random sums of partially exchangeable variables, (with D. Paiva and M Fernandez). In: *Proc. Second Brazilian Conference on Statistical Modelling in Insurance and Finance*, (Eds. N. Kolev and P. Morettin), Maresias, Brazil, (2005), 306-309.

20. A unified approach to testing hypotheses about parameters of normal population, (with D. Paiva). In: *Proc. ICOTS7*, Salvador, Brazil, (2006), 171-175.

21. Bivariate density approximation under marginal and conditional information, (with M. Fernandez) In: *Proc. Third Brazilian Conference on Statistical Modelling in Insurance and Finance*, (Eds. C. Fernandes, H. Schmidli and N. Kolev), Maresias, Brazil, (2007), 322-325.

22. Some probabilistic properties of Sibuya's dependence fiction, (with M. Goncalves). In: *Proc. Third Brazilian Conference on Statistical Modelling in Insurance and Finance*, (Eds. C. Fernandes, H. Schmidli and N. Kolev), Maresias, Brazil, (2007), 336-339.

23. A general representation of multivariate distribution with applications. (with D. Paiva and J. Lopez-Mimbela). In: *Proc. Third Brazilian Conference on Statistical Modelling in Insurance and Finance*, (Eds. C. Fernandes, H. Schmidli and N. Kolev), Maresias, Brazil, (2007), 352-355.

24. Copula regression models: an insurance application (with D. Paiva). In: *Proceedings of the Fourth Brazilian Conference on Statistical Modelling in Insurance and Finance*, Maresias, Brazil, (2009), 308-313.

Selected Conference Abstracts:

1. An approach for modeling in the presence of overdispersion, (with D. Ugarte). In: *Proc. 9th European Meeting of the Psychometric Society*, Leiden, (1995), p. 124; and In: *Proc. 10th International Workshop on Statistical Modeling*, Innsbruck, Austria, (1995), 23-24.

2. Some hierarchical models to explain overdispersion in contingency tables, (with D. Ugarte and A. Militino). In: *Proc. 22do Congreso Nacional de Estadistica e I.O.*, Sevilla, Spain, (1995), 265-266.

3. Extended partially correlated binomial and Poisson distributions, (with L. Minkova). In: *Proc. 13th International SINAPE Conference*, Caxambu, Brazil, (1998), 217-218.

4. A generalization of the INAR(1) process. In: *Proc. 8th ESTE,* Nova Friburgo, Brazil, (1999), p. 145.

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