

# Verónica Andrea González-López



University of Campinas (Unicamp)  
Department of Statistics,  
Institute of Mathematics, Statistics and Scientific Computing.  
Rua Sérgio Buarque de Holanda, 651. CEP:  
13083-859  
Campinas, SP, Brazil  
Phone: +55-19-35216057  
Email: [veronica@ime.unicamp.br](mailto:veronica@ime.unicamp.br)  
url: <http://www.ime.unicamp.br/~veronica/>

Nationality: Argentine/Spanish

## Current Position

Associate Professor, University of Campinas

## Areas of Specialisation

Copula models and properties; Statistical inference in copula models; Dependence coefficients; Copula based procedures and applications; Markov models and properties; Statistical inference in Markov processes; Markov processes in practice.

## Appointments held

2003-current University of Campinas, Campinas, Brazil  
2000 San Andrés University, Buenos Aires, Argentina

## Education and Degrees

2018 Habilitation in Statistics, University of São Paulo, São Paulo, Brazil  
2003 Post-doctorate, University of São Paulo, São Paulo, Brazil- Scholarship: Fundação de Amparo à Pesquisa do Estado de São Paulo  
2000 Post-doctorate, University of Buenos Aires, Buenos Aires, Argentina- Scholarship: UBATEC  
1999 Ph.D in Statistics (adviser: Carlos Alberto de Bragança Pereira) University of São Paulo, São Paulo Brazil- Scholarship: CAPES  
1995 Graduate in Mathematics (adviser: José Raúl Martínez) National University of Córdoba, Córdoba, Argentina

## Publications

### Journal articles

- 2023a Fernandes-Svartman FR, Santos VG, González-López VA, Rodrigues de Moraes R, García JE, Tasca GH. Calling vocatives duration in Libolo Portuguese. *Studies in Hispanic and Lusophone Linguistics*, 2023; 16: 2, 377-395. <https://doi.org/10.1515/shll-2023-2013>
- 2023b García JE, González-López VA, Alvaro MMK. Statistical dependence and shape of Young tableau. *4open*. 2023; 6:4. <https://doi.org/10.1051/fopen/2023003>
- 2023c González-López VA, Litvinoff Justus V. A method for the elicitation of copulas. *4open*. 2023; 6:2. <https://doi.org/10.1051/fopen/2023001>
- 2022a González-López VA, Litvinoff Justus V. Conditional independence and predictive copula. *4open*. 2022; 5:20. <https://doi.org/10.1051/fopen/2022022>
- 2022b García JE, González-López VA, Tasca GH. Multiple partition Markov model for B.1.1.7, B.1.351, B.1.617.2, and P.1 variants of SARS-CoV 2 virus. *Computational Statistics*. 2022 <https://doi.org/10.1007/s00180-022-01291-8>
- 2022c García JE, González-López VA, Tasca GH, Yaginuma KY. An Efficient Coding Technique for Stochastic Processes. *Entropy*. 2022; 24(1):65.
- 2020a García JE, González-López VA. Random Permutations, Non-Decreasing Subsequences and Statistical Independence. *Symmetry*. 2020; 12(9): 1415.
- 2020b Cordeiro MT, García JE, González-López VA, Mercado Londoño SL. Partition Markov model for multiple processes. *Mathematical Methods in the Applied Sciences*. 2020; 43, 7677 - 7691.
- 2020c Fais LMCF, González-López VA, Rodrigues DS, de Moraes R. A copula based representation for tailings dam failures. *4open*. 2020; 3: 12.
- 2020d González-López VA, de Moraes R. A copula-based quantifying of the relationship between race inequality among neighbourhoods in São Paulo and age at death. *4open*. 2020; 3: 11.
- 2020e García JE, González-López VA, Da Silva HH, Silva TS. Risk of fraud classification. *4open*. 2020; 3: 9.
- 2020f García JE, González-López VA, Tasca GH. Partition Markov Model for Covid-19 Virus. *4open*. 2020; 3: 13.
- 2019a Fernández M, García JE, Gholizadeh R, González-López VA. Sample selection procedure in daily trading volume processes. *Mathematical Methods in the Applied Sciences*. 2019; 43(13), 7537-7549.
- 2019b Cunha C, Fernández M, García JE, González-López VA, Romano, N. A copula-based consistency analysis of education indicators. *4open*. 2019; 2: 19.
- 2019c Cordeiro MT, García JE, González-López VA, Mercado Londoño SL. Classification of autochthonous dengue virus type 1 strains circulating in Japan in 2014. *4open*. 2019; 2: 20.
- 2019d Cordeiro MT, García JE, González-López VA, Mercado Londoño SL. Stochastic profile of Epstein-Barr virus in nasopharyngeal carcinoma settings. *4open*. 2019; 2: 25.
- 2019e González-López VA, Piovesana MC, Romano N. Tail conditional probabilities to predict academic performance. *4open*. 2019; 2: 18.
- 2018a García JE, Gholizadeh R, González-López VA. A BIC based consistent metric between Markovian processes. *Applied Stochastic Models in Business and Industry*,

- 2018; 34(6), 868-878.
- 2018b Fernández M, González-López VA. Cumulative Conditional Expectation Index. *Journal of Computational Methods in Sciences and Engineering*. 2018; 18(2), 387-403.
- 2018c Fernández M, García JE, González-López VA. A copula-based partition Markov procedure. *Communications in Statistics. Theory and Methods*. 2018; 47(14), 3408-3417.
- 2017a García JE, González-López VA. Consistent Estimation of Partition Markov Models. *Entropy*. 2017; 19(4): 160.
- 2017b Fernández M, García JE, González-López VA, Viola MLL. Full Interaction Partition Estimation in Stochastic Processes. *Stochastic Modelling and Applications*. 2017; 21(1), 31 - 42.
- 2017c García JE, Gholizadeh R, González-López VA. Linguistic Compositions Highly Volatile in Portuguese. *Cadernos de Estudos Linguísticos*. 2017; 59(3), 617 - 630.
- 2016a García JE, González-López VA, Nelsen RB. The Structure of the Class of Maximum Tsallis-Havrda-Chavát Entropy Copulas. *Entropy*. 2016; 18(7): 264.
- 2016b García JE, González-López VA, Simis M, Terranova T, Battistella LR. A New Test in the Longest Increasing Subsequence Family of Independence Tests. *Stochastic Modelling and Applications*. 2016; 20(1), 35 - 53.
- 2016c González-López VA, Gholizadeh R, Galarza CE. E-Bayesian Estimation for System Reliability and Availability Analysis based on Exponential Distribution. *Communications in Statistics. Simulation and Computation*. 2016; 46(8), 6221-6241.
- 2016d González-López VA, Gholizadeh R, Shirazi AM. Optimization of Queuing Theory Based on Vague Environment. *International Journal of Fuzzy System Applications*. 2016; 5(1), 01 - 26.
- 2015 Fernández M, González-López VA, Rifo LR. A note on conjugate distributions for copulas. *Mathematical Methods in the Applied Sciences*. 2015; 38(18), 4797-4803.
- 2014a García JE, González-López VA. Independence tests for continuous random variables based on the longest increasing subsequence. *Journal of Multivariate Analysis*. 2014; 127, 126-146.
- 2014b García JE, González-López VA, Viola MLL. Robust Model Selection for Stochastic Processes. *Communications in Statistics. Theory and Methods*. 2014; 43(10-12), 2516 - 2526.
- 2014c García JE, González-López VA. Modeling of acoustic signal energies with a generalized Frank copula. A linguistic conjecture is reviewed. *Communications in Statistics. Theory and Methods*. 2014; 43(10-12), 2034-2044.
- 2014d Abaurre MB, Sandalo F, González-López VA. Apagamento vocálico e binariedade no português: uma investigação baseada em preditivas Bayesianas. *Documentação de Estudos em Linguística Teórica e Aplicada*. 2014; 30, 01 - 21.
- 2013 García JE, González-López VA, Nelsen RB. A new index to measure positive dependence in trivariate distributions. *Journal of Multivariate Analysis*. 2013; 115, 481-495.
- 2012a Rifo LLR, González-López VA. Full Bayesian Analysis for a Model of Tail Dependence. *Communications in Statistics, Theory and Methods*. 2012; 41, 4107 - 4123.
- 2012b Frota S, Galves C, Vigário M, González-López VA, Abaurre B. The phonology of rhythm from Classical to Modern Portuguese. *Journal of Historical Linguistics*. 2012; 2, 173 - 207.
- 2012c Fernandes-Svartman FR, Abaurre MB, González-López VA, Bianchi MC. Secondary

- stress, intensity and fundamental frequency in Brazilian Portuguese. *Journal of Portuguese Linguistics*. 2012; 11, 51.
- 2007 Singer JM, Lima ACP, Tanaka NI, González-López VA. To Triplicate or not to triplicate?. *Chemometrics and Intelligent Laboratory Systems*. 2007; 86(1), 82 - 85.
- 2000 Esteves LG, Wechsler S, Leite JG, González-López VA. DeFinettian Consensus. *Theory and Decision*. 2000; 49, 79 - 96.

#### Chapters in Books

- 2023 García JE, González-López VA. A Stochastic Characterization of Omicron Variant of SARS-CoV 2 Virus. In: Skiadas, C.H., Skiadas, C. (eds) *Quantitative Demography and Health Estimates*. The Springer Series on Demographic Methods and Population Analysis, vol 55. Springer, Cham; 2023; 91-104. [https://doi.org/10.1007/978-3-031-28697-1\\_8](https://doi.org/10.1007/978-3-031-28697-1_8)
- 2022a García JE, González-López VA, Tasca, GH. Stochastic Comparison Between the Original SARS-CoV 2 Genetic Structure and SARS-CoV 2 - P.1 Variant. In: Skiadas, C.H., Skiadas, C. (eds) *Quantitative Methods in Demography*. The Springer Series on Demographic Methods and Population Analysis, vol 52. Springer, Cham; 2022; 63-75. [https://doi.org/10.1007/978-3-030-93005-9\\_5](https://doi.org/10.1007/978-3-030-93005-9_5)
- 2022b García JE, González-López VA. America's Zika Virus and Its Similarities with African and Asian Lineages. In: Skiadas, C.H., Skiadas, C. (eds) *Quantitative Methods in Demography*. The Springer Series on Demographic Methods and Population Analysis, vol 52. Springer, Cham; 2022; 337-349. [https://doi.org/10.1007/978-3-030-93005-9\\_21](https://doi.org/10.1007/978-3-030-93005-9_21)
- 2020a García JE, González-López VA. Robust Minimal Markov Model for Dengue Virus Type 3. In: Skiadas, C.H., Skiadas, C. (eds) *Demography of Population Health, Aging and Health Expenditures*. The Springer Series on Demographic Methods and Population Analysis, vol 50. Springer, Cham; 2020; 335-346. [https://doi.org/10.1007/978-3-030-44695-6\\_21](https://doi.org/10.1007/978-3-030-44695-6_21)
- 2020b García JE, Gholizadeh R, González-López VA. Comparison of Stochastic Processes. In: Makrides A, Karagrigoriou A, Skiadas CH, eds. *Data Analysis and Applications 4: Financial Data Analysis and Methods*. ISTE Ltd and John Wiley & Sons, Inc.; 2020; 185-196. <https://doi.org/10.1002/9781119721611.ch11> ISBN: 9781786306241
- 2018 García JE, Gholizadeh R, González-López VA. Stochastic Distance Between Burkitt Lymphoma/Leukemia Strains. In: Skiadas C, Skiadas C, eds. *Demography and Health Issues*. The Springer Series on Demographic Methods and Population Analysis, Springer, Cham; 2018; 143-153. [https://doi.org/10.1007/978-3-319-76002-5\\_13](https://doi.org/10.1007/978-3-319-76002-5_13) ISBN: 978-3-319-76001-8
- 2016a García JE, González-López VA. Markov Partition Models for Epstein Barr Virus. In: Bozeman JR, Oliveira T and Skiadas CH, eds. *Stochastic and Data Analysis Methods and Applications in Statistics and Demography (book 2)*; ISAST; 2016; 217-225. ISBN: 9786185180188
- 2016b García JE, González-López VA. Optimal Partition of Markov Models and Automatic Classification of Languages. In: Bozeman JR, Oliveira T and Skiadas CH, eds. *Stochastic and Data Analysis Methods and Applications in Statistics and De*

- mography (book 2); ISAST; 2016; 207-215. ISBN: 9786185180188
- 2015a García JE, González-López VA. Detecting regime changes in Markov models In: Manca R, McClean S, Skiadas CH, eds. *New Trends in Stochastic Modeling and Data Analysis*; ISAST; 2015; 103-109. ISBN: 9786185180065
- 2015b Fernández M, García JE, González-López VA. Multivariate Markov chain predictions adjusted with copula models In: Manca R, McClean S, Skiadas CH, eds. *New Trends in Stochastic Modeling and Data Analysis*; ISAST; 2015; 389-394. ISBN: 9786185180065

#### Selection of Full Articles in Proceedings

- 2023a García JE, González-López VA, Tasca GH. Huffman Coding and Minimal Markov Models to Improve the Data Compression. In: *ICNAAM 2021*; AIP Publishing; 2023; 2849; 110002-1, 110002-4 <https://doi.org/10.1063/5.0162106>
- 2023b Lanfredi Viola ML, García JE, González-López VA. Markovian structure of interaction for three indicators of linguistic rhythm. In: *ICNAAM 2021*; AIP Publishing; 2023; 2849; 110003-1, 110003-4 <https://doi.org/10.1063/5.0162079>
- 2023c García JE, González-López VA, Tasca GH. Comparison Between Genomic Sequences of SARS-CoV 2 Virus: Original Versus P.1 Variant. In: *ICNAAM 2021*; AIP Publishing; 2023; 2849; 110001-1,110001-4 <https://doi.org/10.1063/5.0162076>
- 2022a García JE, González-López VA, Tasca GH. A Stochastic Inspection about Genetic Variants of Covid-19 Circulating in Brazil during 2020. In: *ICNAAM 2020*; Rhodes-Virtual; AIP Publishing; 2022; 2425: 230002 <https://doi.org/10.1063/5.0081337>
- 2022b Viola MLL, García JE, González-López VA. Conditional Independence between Markov Random Fields. In: *ICNAAM 2020*; Rhodes-Virtual; AIP Publishing; 2022; 2425: 420002 <https://doi.org/10.1063/5.0081593>
- 2022c González-López VA, Picanço JL, de Moraes R. Semi-Parametric Copula-Based Estimation of Risk of Tailings Dams. In: *ICNAAM 2020*; Rhodes-Virtual; AIP Publishing; 2022; 2425: 420001 <https://doi.org/10.1063/5.0081339>
- 2020a González-López VA, de Moraes R. A Bayesian copula-based modelling for income concentration and inequality indexes. In: *ICNAAM 2019*; Rhodes; AIP Publishing; 2020; 2293: 160004 <https://doi.org/10.1063/5.0031686>
- 2020b García JE, González-López VA, Silva TS, Dias DH. Discrete representation of an annual precipitation process. In: *ICNAAM 2019*; Rhodes; AIP Publishing; 2020; Rhodes; AIP Publishing; 2020; 2293: 160003 <https://doi.org/10.1063/5.0026455>
- 2019a González-López VA, Rodrigues N, Romano N. Copula model between rates of sexually transmitted diseases and rates of unemployment. In: *ICNAAM 2018*; Rhodes; AIP Publishing; 2019; 2116: 130003 <https://doi.org/10.1063/1.5114126>
- 2019b González-López VA, Rodrigues N, Romano N. Upper tail dependence between rates of sexually transmitted diseases and rates of unemployment/poverty. In: *ICNAAM 2018*; Rhodes; AIP Publishing; 2019; 2116: 130004 <https://doi.org/10.1063/1.5114127>
- 2018a Fernández M, García JE, González-López VA, Romano, N. Bayesian sensitivity analysis for asymmetric copulas with cubic sections. In: *ICNAAM 2017*; Thessaloniki; AIP Publishing; 2018; 1978: 170002 <https://doi.org/10.1063/1.5043821>
- 2018b Fernández M, García JE, González-López VA, Romano, N, Tessler JF. Foreign ex-

- change dependence through different copula models. In: ICNAAM 2017; Thessaloniki; AIP Publishing; 2018; 1978: 170003 <https://doi.org/10.1063/1.5043822>
- 2018c García JE, González-López VA, Kubo de Andrade FH. Inspecting discrepancies between industrial processes. In: ICNAAM 2017; Thessaloniki; AIP Publishing; 2018; 1978: 170004 <https://doi.org/10.1063/1.5043823>
- 2017a García JE, González-López VA, Kubo de Andrade FH. Dissimilarity between Markovian processes applied to industrial processes. In: ICNAAM 2016; Rhodes; AIP Publishing; 2017; 1863: 220002 <https://doi.org/10.1063/1.4992383>
- 2017b Fernández M, González-López VA, Hergert BS. Prediction through a Gumbel Barnett copula. In: ICNAAM 2016; Rhodes; AIP Publishing; 2017; 1863: 220003 <https://doi.org/10.1063/1.4992384>
- 2017c Fernández M, García JE, González-López VA, Romano, N. Right tail increasing dependence between scores. In: ICNAAM 2016; Rhodes; AIP Publishing; 2017; 1863: 220004 <https://doi.org/10.1063/1.4992385>
- 2016a García JE, González-López VA, Viola MLL. Copula-based analysis of rhythm. In: ICNAAM 2015; Rhodes; AIP Publishing; 2016; 1738: 140004 <https://doi.org/10.1063/1.4951927>
- 2016b García JE, González-López VA, Hirsh ID. Copula-based prediction of economic movements. In: ICNAAM 2015; Rhodes; AIP Publishing; 2016; 1738: 140005 <https://doi.org/10.1063/1.4951928>
- 2016c García JE, González-López VA. Independence test for sparse data. In: ICNAAM 2015; Rhodes; AIP Publishing; 2016; 1738: 140002 <https://doi.org/10.1063/1.4951925>
- 2015a Fernández M, González-López VA. Bounds for the cumulative conditional expectation function. In: ICNAAM 2014; Rhodes; AIP Publishing; 2015; 1648: 060002 <https://doi.org/10.1063/1.4912372>
- 2015b Bianchi MCC, Fernandes-Svartman FR, Fernández M, González-López VA. Confidence bands in Kendall plots. In: ICNAAM 2014; Rhodes; AIP Publishing; 2015; 1648: 060004 <https://doi.org/10.1063/1.4912374>
- 2013a Fernández M, González-López VA. A Bayesian approach for convex combination of two Gumbel-Barnett copulas. In: ICNAAM 2013; Rhodes; AIP Publishing; 2013; 1558, 1491 -1494 <https://doi.org/10.1063/1.4825802>
- 2013b Fernández M, González-López VA. A copula model to analyze minimum admission scores. In: ICNAAM 2013; Rhodes; AIP Publishing; 2013; 1558, 1487 - 1490 <https://doi.org/10.1063/1.4825799>
- 2012a González-López VA, Singer JM, Tanaka NI, Pedroso-de-Lima AC. A Bayesian test for the intraclass correlation coefficient. In: EBEB 2012; Amparo-SP; AIP Publishing; 2012; 1490, 171 - 178 <https://doi.org/10.1063/1.4759601>
- 2012b García JE, González-López VA, Viola MLL. Robust model selection and the statistical classification of languages. In: EBEB 2012; Amparo-SP; AIP Publishing; 2012; 1490,160 - 170 <https://doi.org/10.1063/1.4759600>

## Selected Technical Reports

- 2003 González-López VA, Tanaka NI. Bi-variate Data Modeling Through Generalized Archimedean Copula. RT-MAE 2003-03. Prof. Carlos Benjamin de Lyra Library

- 2001 González-López VA, Tanaka NI. Characterization of copula and its relationships with TP2(RR2) association. RT-MAE 2001-09. Prof. Carlos Benjamin de Lyra Library
- 2001 González-López VA, Tanaka NI. Dependence structures and a posterior distributions. RT-MAE 2001-12. Prof. Carlos Benjamin de Lyra Library
- 2000 González-López VA, Tanaka NI. Maximal Association, Frechet Bounds and Homotopy in Prediction. RT-MAE 2000-19. Prof. Carlos Benjamin de Lyra Library

## Selected Courses Taught

### Long-term courses

Bayesian Statistical Inference  
 Discrete Mathematics  
 Frequentist Statistical Inference  
 Topics in Statistics: Robust Statistical Inference; Copula Theory

### Short-term courses

- 2020 IASC-LARS Webinar/School on Computational Statistics and Data Science.  
 Statistical Inference in Markov Processes  
<https://iasc-isi.org/events/iasc-lars-webinar-on-computational-statistics-and-data-science/>

## Supervised Students

### Post-Doctorate

- 2015 Mariela Fernández

### PhD in Statistics

- 2021 Gustavo Henrique Tasca  
 2021 Marcos Tadeu Andrade Cordeiro  
 2018 Ramin Gholi zadeh  
 2011 Marcio Luis Lanfredi Viola (Co-adviser)

### Master in Statistics

- 2020a Rafael Rodrigues de Moraes  
 2020b Thainá Soares Silva  
 2011 José Adolfo de Almeida Schultz  
 2008 Marta Cristina Colozza Bianchi  
 2007 James Dean Oliveira dos Santos Junior (Co-adviser)  
 2006 Marcio Luis Lanfredi Viola

### Master in Mathematics (Profmat)

- 2021 Alexandre Henrique Soares  
 2020a Flávio de Oliveira Silva  
 2020b Tiago da Silva Fonseca  
 2017 César Carlos Camelo da Cunha

## Scientific Initiation

2022b	Akemi Vanessa Higa Hayashi
2022a	Vinícius Litvinoff Justus
2013	Marcos Vinicios Minucci Scarpim
2012	Thiago Cedran Santos
2011	Liamarcia Vicente Bifano

## Service to the Profession

2023-current	Member of the University Board of University of Campinas
2021-current	Elected Member of the International Statistical Institute (ISI).
2023-2024	Past Chairperson of Latin American Regional Section (LARS) of the International Association for Statistical Computing (IASC)
2021-2023	Member of the University Board of University of Campinas
2021-2022	Treasurer of Brazilian Chapter of the International Society for Bayesian Analysis (ISBrA)
2021-2022	Chairperson of Latin American Regional Section (LARS) of the International Association for Statistical Computing (IASC)
2019-2020	Chairperson Elect of Latin American Regional Section (LARS) of the International Association for Statistical Computing (IASC)
2016-current	Research group leader "Stochastic dependence theory and applications" ( <a href="http://dgp.cnpq.br/dgp/espelhogrupo/1815992558330177">http://dgp.cnpq.br/dgp/espelhogrupo/1815992558330177</a> )
2010-2014	Vice Dean of Institute of Mathematics, Statistics and Scientific Computing, University of Campinas
2008-2010	Vice President of the Committee of Undergraduate Programs of University of Campinas
2007-2010	Coordinator of Undergraduate Program in Statistics, University of Campinas
2005-2006	Vice-Coordinator of Undergraduate Program in Statistics, University of Campinas



## Selection of Organized Meetings

- 2022 Statistical Inference in Copula Models and Markov Processes VII. In ICNAAM 2022, Greece
- 2022 16th Brazilian Meeting of Bayesian Statistics and VI Latin American Conference on Statistical Computing, 2022, University of São Paulo - University of Campinas, Brazil <https://eventos.galoa.com.br/ebeb-lacsc-2022/page/1381-home>
- 2021 Statistical Inference in Copula Models and Markov Processes VI. In ICNAAM 2021, Greece
- 2020 Statistical Inference in Copula Models and Markov Processes V. In ICNAAM 2020, Greece
- 2019 Statistical Inference in Copula Models and Markov Processes IV. In ICNAAM 2019, Greece
- 2018 Statistical Inference in Copula Models and Markov Processes III. In ICNAAM 2018, Greece
- 2017 Statistical Inference in Copula Models and Markov Processes II. In ICNAAM 2017, Greece
- 2016 Statistical Inference in Copula Models and Markov Processes. In ICNAAM 2016, Greece
- 2015 3rd Symposium on Highlights in Copula Modeling. In ICNAAM 2015, Greece
- 2015 International Society for Business and Industrial Statistics (ISBIS) Satellite Conference with Focus on Quality Control and Improvement. In memoriam of Emanuel Pimentel Barbosa (1951-2014). University of Campinas, Brazil. <https://2015.isbis.galoa.com.br/>
- 2014 Second Symposium on Highlights in Copula Modeling. In ICNAAM 2014, Greece
- 2013 Highlights in Copula Modeling. In ICNAAM 2013, Greece
- 2013 Sixth Brazilian Conference on Statistical Modelling in Insurance and Finance, 2013, Brazil <https://www.ime.usp.br/bcsmif/6th/>
- 2013 Satellite Copula Workshop - University of Campinas. In Sixth Brazilian Conference on Statistical Modelling in Insurance and Finance, 2013, Brazil <https://www.ime.usp.br/bcsmif/6th/?inc=satellite>
- 2011 Fifth Brazilian Conference on Statistical Modelling in Insurance and Finance, 2011, Brazil <https://www.ime.usp.br/bcsmif/5th/>