



Centro de  
Investigación en  
Matemáticas, A.C.

# Núcleo Académico Básico

## Artículos con estudiantes 2012 - 2017

Maestría en Ciencias con Especialidad en Probabilidad y Estadística

Mayo 2017

(Fuente: Informes Anuales 2012-2016, aprobados por el Órgano de Gobierno de CIMAT, Anexos E005-E009)

Luis D. Cahuich, Daniel Hernández-Hernández. Quantile Portfolio Optimization Under Risk Measure Constraints. *Appl Math Optim*, DOI 10.1007/s00245-013-9201-9, Springer Science+Business Media New York, 2013

Cristina Gorrostieta · J. Ortega · Adolfo J. Quiroz · George H. Smith, Characterization of storm wave asymmetries with functional data analysis, *Environ Ecol Stat* (2014) 21:263–283, DOI 10.1007/s10651-013-0254-3 (2013)

Arizmendi, O., Jaramillo, A. Convergence of the fourth moment and infinite divisibility: quantitative estimates. *Electronic Communications in Probability* (2014) 19, 1-12.

A.M. Bolívar-Cimé, E. Díaz-Francés & J. Ortega (2015), Optimality of Profile Likelihood Intervals for Quantiles of Extreme Value Distributions: Applications to Environmental Disasters, *Hydrological Sciences Journal*, 60:4, 651-670  
DOI: 10.1080/02626667.2014.897405 (2014)

Arizmendi, O, Gaxiola, T. Asymptotic spectral distributions of distance  $k$ -graphs of star product graphs *Progress in Probability*, Vol. 69 (2015), XI Symposium on Probability and Stochastic Processes, 47-58

Fernández, D. and Nakamura, M. (2015), “Estimation of Spatial Sampling Effort Based on Presence-Only Data and Accessibility”, *Ecological Modelling*, vol. 299, 147–155.

Jonas Arista & Víctor M. Rivero, Implicit renewal theory for exponential functionals of Lévy processes, arXiv:1510.01809v1[math.PR] 7 oct 2015 [enviado cuenta con 8 citas]

Hernández Hernández, D. y Sánchez Casas, K. (2016). Un modelo de creación de mercado con trading de alta frecuencia. *Odeon*, 11, pp. 123-142. DOI: <https://doi.org/10.18601/17941113.n11.06>



Centro de  
Investigación en  
Matemáticas, A.C.

CIMAT

Gabriel Berzunza and Juan Carlos Pardo, Asymptotic behaviour near extinction of continuous-state branching processes, *Journal of Applied Probability*, Volume 53, Number 2 (2016), 381-391.

Díaz Torres Mario, Víctor Pérez-Abreu, On the Capacity of Block Multiantenna Channels, *IEEE Transactions on Information Theory*, (2017)