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CURRICULUM VITAE

Education

1983: Industrial Civil Engineer, University of Chile.
1990: Master in Statistics, Catholic University of Chile.
1994: Ph.D. in Statistics, Sao Paulo University, Brasil.

Academic Positions:

Faculty of Mathematics, Pontificia Universidad Católica de Chile

1981-1986. Professor Instructor , 1/2 time, Department of Stastistics,
1987-1990. Professor Instructor, ¾ time, Department of Stastistics,
1989-1996. Professor Auxiliar, full time, Department of Stastistics,
1996-2009. Professor Adjunto, full time, Department of Stastistics,
From 2010 Professor Titular, full time, Department of Stastistics.

Faculty of Economics, Pontificia Universidad Católica de Chile

1985-1986. Professor Auxiliar, 1/2 time

In other Chilean Univerties

1979-1980. Professor, Faculty of Engineering, Faculty of Economics,
1981-1984: Professor, Faculty of Engineering, University of Chile,
Faculty of Economics, University of Chile, Faculty of Science and Computation , and Santiago University of Chile.

Visitant Professor

University of Sao Paulo, Brasil; University F. of Minas Gerais, Brasil; University F. of Rio Janeiro, Brasil, University of San Carlos, Brasil; University of Valparaíso, Chile; ITAM, México, University of Connecticut, USA; Universidad de Louvain, Belgica; Texas A&M University , USA; CIMAT México; Instituto Tecnológico de Matemática, Portugal, University of Atacama (3); Université de Genevé, Switzerland; University of Padova, Italy; University of Antofagasta, Chile; University of Atacama, Chile; University of Concepción, KAUST, SA.

Publications:

International Journals

1. Figueroa-Zúñiga, J., Carrasco, J.M.F., Arellano-Valle, R.B., Ferrari, S.L.P. (2017). A Bayesian approach to errors-in-variables beta regression. Accepted for publication in Brazilian Journal of Probability and Statistics.

2. ,Kahrari, F., Arellano-Valle, R.B., Rezaei, M. and Yousefzadeh, F. (2017). Scale Mixtures of Skew-Normal-Cauchy Distributions. Accepted for publication in Statistics and Probability Letters.

3. López Quintero, F.O., Contreras-Reyes, J.E., Wi ff, R., Arellano-Valle, R.B. (2017). Flexible Bayesian analysis of the von Bertalanff y growth functions by using log-skew-t distribution. Fish.Bull. 115(1):13–26. doi: 10.7755/FB.115.1.2

4. Maleki, M., Arellano-Valle R.B. (2017). Maximum a-posteriori estimation of autoregressive processes based on finite mixtures of scale-mixtures of skew-normal distributions. Journal of Statistical Computation and Simulation, 87:6, 1061-1083. http://dx.doi.org/10.1080/00949655.2016.1245305.

5. Kahrari, F., Rezaei, M., Yousefzadeh, F., Arellano-Valle, R.B. (2016). On the multivariate skew-normal-Cauchy distribution. Statistics and Probability Letters 117, 80-88.

6. Arrue, J., Arellano-Valle, R.B., Gómez H. (2016). Bias reduction of maximum likelihood estimates for a modified skew-normal distribution. Journal of Statistical Computation and Simulation, 86:15, 2967-2984. DOI:10.1080/00949655.2016.1143471.

7. Kim, H.-M., Maadooliat, M., Arellano-Valle, R. B., and Genton, M. G. (2016). Skewed factor models using selection mechanisms. Journal of Multivariate Analysis, 145, 162-177.

8. Rocha, G.H.M.A, Loschi, R.H., Arellano-Valle, R.B. (2016). Bayesian mismeasurement t-models for censored errors-in-variables models. Statistics, 50 (4), 841–869.

9. Rocha, G.H.M.A., Arellano-Valle, R.B., Loschi, R.H. (2015). Maximum likelihood methods in a robust censored errors-in-variables model. TEST, 24 (3), 857-877.

10. Carrasco, J.M.F., Silvia L. P. Ferrari S.L.P., Arellano-Valle, R.B. (2014). Errors-in-variables beta regression models. Journal of Applied Statistics, 41(7), 1530-1547.

11. Contreras-Reyes, J.E., Arellano-Valle, R.B., Canales, T.M. (2014). Comparing growth curves with asymmetric heavy-tailed errors: Application to the southern blue whiting (Micromesistius australis) Fisheries Research. 159, 88-94.

12. Castro, L.M, Ferreira, G., Lachos, V.H. and Arellano-Valle, R.B. (2014). Partially Linear Censored Regression Models Using Heavy-Tailed Distributions: A Bayesian Approach. Statistical Methodology. Vol. 18, 14-31.

13. Contreras-Reyes, J.E., Arellano-Valle, R.B. (2013). Growth estimates of cardinalfish (Epigonus crassicaudus) based on scale mixtures of skew-normal distributions. Fish. Res. 147, 137-144.

14. Figueroa-Zúñiga, J.I., Arellano-Valle, R.B., Ferrari, S.L.P. (2013). Mixed Beta Regression: A Bayesian Perspective. Computational Statistics and Data Analysis, 61, 137-147.

15. Santos, C.C., Loschi, R.H., Arellano-Valle, R. B. (2013). Bayesian interpretation in skewed logistic regression with random intercept. Bayesian Analysis, 8(2), 381-410.

16. Arellano-Valle, R.B., Jamalizadeh, A., Mahmoodian, H., Balakrishnan, N. (2013). L-statistics from multivariate unified skew-elliptical distributions. Metrika, 77(4), 559-583.

17. Arellano-Valle, R.B., Gómez, H.W. and Salinas, H. S. (2013). A note on the Fisher information matrix for the skew-generalized normal distribution. Statistics and Operations Research Transactions (SORT), 37(1), 19-28.

18. Arellano-Valle, R.B., Castro, L.M., Loschi, R.H. (2013). Change point detection in the skew-normal model parameters, Communications in Statistics - Theory and Methods, 42(4), 603-618.

19. Rocha, G., Loschi, R., Arellano-Valle, R. B. (2013). Inference in flexible families with normal kernel ". Statistics: A Journal of Theoretical and Applied Statistics, 47, 1184-1206.

20. Azallini, A., Arellano-Valle, R.B. (2013). Maximum penalized likelihood estimation for skew-normal and skew-t distributions. Journal of Statistical Planning and Inference, 143(2), 419-433.

21. Castro, L.M., San Martín, E., Arellano-Valle, R.B. (2013). A note on the parametrization of multivariate skew-normal distributions. Journal of Brazilian Statistic, 27(1), 110-115.

22. Arellano-Valle, R.B., Azzalini, A. (2013). Parameter and other summary quantities of the skew-t distribution. Journal of Multiv. Analysis, 113, 73-90.

23. Arellano-Valle, R. B., Contreras-Reyes, J. E., and Genton, M. G. (2013). "Shannon entropy and mutual information for multivariate skew-elliptical distributions," Scandinavian Journal of Statistics, 40, 42-46.

24. Contreras-Reyes, J., Arellano-Valle, R. B. (2012). Kullback-Leibler divergence measure for Multivariate Skew-Normal Distributions. Entropy 14(9), 1606-1626, Special Issue *Distance in Information and Statistical Physics Volume 2.*

25. Arellano-Valle, R.B., Castro, L.M., González-Farías, G., Muñoz-Gajardo, K. (2012). Student-t censored regression model: properties and inference. Statistical Methods and Applications, 21(4), 517-537.

26. Arellano-Valle, R.B., Wolf-Dieter Richter, W-D. (2012). On skewed continuous l_{n.p}-symmetric distributions. Chilean Journal of Statistics, 3(2), 191-212, special issue on *Probabilistic and Inferential Aspects of Skew-Symmetric Models: A Workshop in Honour of Adelchi Azzalini's 60 Birthdat.*

27. Torres-Avilés, F.J., Icaza, G., Arellano-Valle, R. B. (2012). An extensión to the scale mixture of normal for small-area estimation, Revista Colombiana de Estadística, 35(2), 185-204, in *Biostatistics special issue.*

28. Loschi, R.H., Santos, C.C., Arellano-Valle, R. B. (2012). Test procedures based on combination of Bayesian evidences for H_0. Brazilian Journal of Probability and Statistics, 26(4), 450-473, *in contributions to the* 10^{th} *Bayesian statistics Brazilian meeting special issue.*

29. Patriota, A., Bolfarine, H. and Arellano-Valle, R.B. (2011). A multivariate ultrastructural errors-in-variables model with equation error. Journal of Multivariate Analysis, 102, 386-392.

30. Arellano-Valle, R.B., Bolfarine, H., Iglesias, P. and Viviane, P. (2010). Portfolio selection: an application to the Chilean stock market. Chilean Journal of Statistics, Special issue in honor of Pilar Iglesias, 2, 3-15.

31. Vidal, I., Arellano-Valle, R.B. (2010). Bayesian inference for dependent elliptical measurement error models. Journal of Multivariate Analysis, 101, 2587-2597.

32. Arellano-Valle, R.B., and Genton, M.G. (2010). Multivariate unified skew-elliptical distributions. Chilean Journal of Statistics, Special issue in honor of Pilar Iglesias, 2, 17-34.

33. Arellano-Valle, R.B., and Genton, M.G. (2010). Multivariate extended skew-t distributions and related families. Metron, Special issue on *Skew-symmetric and flexible distributions*, 68, 281-314.

34. Arellano-Valle, R.B. (2010). On the multivariate skew-t distributions information matrix. Metron, Special issue on *Skew-symmetric and flexible distributions*, 68, 201-216.

35. Arellano-Valle, R.B., Cortés M.A., Gómez W. H. (2010). An extension of the Epsilon-skew-normal distribution. Comm. in Statistics. Theory and Methods, 39, 912-922.

36. Arellano-Valle, R.B., Genton, M.G. (2010). An invariance property of quadratic forms in random vectors with a selection distribution, with application to sample variogram and covariogram estimators. Annals of the Institute of Statistical Mathematics, 62, 363-381.

37. Lachos, V.H., Ghosh, P., Arellano-Valle, R.B. (2010). Likelihood based inference for skew-normal independent linear mixed models. Statistical Sinica, 20, 303-322.

38. Lee, S.; Genton, M.G.; Arellano-Valle, R.B. (2010). Confidential Data Perturbation via Skew-t Distributions. Management Science, 56, 318-333.

39. Arellano-Valle, R. B., Genton, M. G., Loschi, R. H. (2009**)**. Shape mixtures of multivariate skew-normal distributions. Journal of Multivariate Analysis, 100(1), 91-1001.

40. Arellano-Valle, RB. and Azzalini, A. Corrigendum to: The centred parametrization for the multivariate skew-normal distribution (vol 99, pg 1362, 2008), Journal Of Multivariate Analysis, (2009), no. 100, 816.

41. Arellano-Valle, R.B., Castro, L. M., Genton, M. G., Gomez, H. W. (2008). Bayesian inference for shape mixtures of skewed distributions, with application to regression analysis. Bayesian Analysis, 3, 513-540.

42. Arellano-Valle, R.B., Azzalini, A. (2008). The centered parametrization for the multivariate skew-normal distribution. J. of Multivariate Analysis, 99, 1362-1382. Special issue *in honors to Prof. Johnson*.

43. Arellano-Valle, R.B., Genton, M.G. (2008). On the exact distribution of the maximum of dependent random variables. Statistics and Probability Letters, 78, 27-35.

44. Loschi, R.H., Cruz, F.R.B., Takashashi, R.H.C., Iglesias, P., Arellano-Valle, R. B., Smith, J. M. (2008). A note on Bayesian identification of change points in data sequences. Comput. Oper. Res., 35 (1), 157-170.

45. Arellano-Valle, R.B., Genton, M.G. (2007). On the exact distribution of linear combinations of order statistics from dependent random variables. J. of Multiv. Análisis, 98, 1876-1894.

46. Bolfarine, H., Lachos, V.H. and Arellano-Valle, R. (2007). Bayesian inference for skew-normal linear mixed models. Journal of Applied Statistics, 34, 6, 663-682.

47. Salinas, H.S., Arellano-Valle, R.B., Gómez, H.W. (2007). The extended skew exponential power distributions and its derivations. Comm. in Statistics: Theory and Methods 36 (9), 1673-1689, Special issues *on multivariate skewed distributions*.

48. Lachos, V.H., Bolfarine, H., Arellano-Valle, R.B. (2007). Likelihood-based inference for multivariate skew-normal regression models. Comm. in Statistics: Theory and Methods,

36 (9), 1769-1786; Special issue *on multivariate skewed distribution and they applications.*

49. Loschi, R.H., Iglesias, P., Arellano-Valle, R. B., Cruz, F.R.B. (2007). Full predistivistic modeling of stock market data: An application to change point problems. European Journal of Operational Research, 180 (01), 282-291

50. Arellano-Valle, R.B., Branco, M.D., Genton, M.G. (2006). A unified view on selection distributions. Canadian Journal of Statistics. 33, 561-574.

51. Arellano-Valle, R. B., Azzalini, A. (2006). On the unification of families of skew-normal distributions. Scandinavian Journal Statistic, 33, 561-574.

52. Arellano-Valle, R. B., del Pino, G. and Iglesias, P. (2006). Bayesian inference in spherical linear models: Robustness and conjugate analysis. J. of Multivariate Analysis, 97, 179-197.

53. Vidal, I., Iglesias, P., Branco, M. D. and Arellano-Valle, R. B. (2006). Bayesian Sensitivity Analysis and Model Comparison for Skew Elliptical Models. Journal of Statistical Planning and Inference. 136, 3435-3457.

54. Arellano-Valle, R. B., Gómez, H. and Quintana, F. A. (2005). Statistical inference for a general class of asymmetric distributions. J. of Statistical Planning and Inference, 128, 427-443.

55. Arellano-Valle, R. B. and Genton, M. G. (2005). On fundamental skew distributions. J. of Multiv. Analysis, 96, 93-116.

56. Arellano-Valle, R. B., Bolfarine, H. and Lachos, V. H. (2005). Skew-normal mixed linear models. J. of Data Science, Vol. 3 (4), 415-438.

57. Arellano-Valle, R. B., Ozan, S., Bolfarine, H. and Lachos, V. H. (2005). Skew normal measurement error models. J. of Multivariate Analysis, 96, 265-281.

58. Bolfarine, H., Arellano-Valle, R.B. (2005). Elliptical measurement error models: A Bayesian approach. Invited chapter (ch.22) in *Bayesian Thinking: Modeling and Computation*, edited by D.K. Dey and C.R. Rao, Handbook of Statistic, 25.

59. Arellano-Valle, R. B. and del Pino, G. (2004). From symmetric to asymmetric distributions: A unified approach. Book chapter 7, in *Skew-Distributions and their applications: A Journey Beyond Normality*, edited volume by M.G. Genton, CRC/Chapman-Hall.

60. Arellano-Valle, R. B., Gómez, H. and Quintana, F. A. (2004). A new class of skew-normal distributions. Communications in Statistics: Theory and Methods 33 (7), 1465-1480.

61. Loschi, R.H., Cruz, F.R.B., Iglesias, P., Arellano-Valle, R.B. (2003). A Gibbs sampling scheme to product partition model: An application to change point problems. Computer and Operations Research, 30, 463-482.

62. Loschi, R.H., Iglesias, P., Arellano-Valle, R. B. (2003). Predictivistic characterizations of multivariate Student-t models. J. of Multivariate Analysis, 85, 18-23.

63. Branco, M., Bolfarine, H., Iglesias, P., Arellano-Valle, R. B. (2003). Bayesian and classical solutions for citogenetic dosimetry problems . J. of Data Science, V1 (1), 65-82.

64. Arellano-Valle, R.B., Iglesias, L., Vidal I. (2003). Bayesian inference for elliptical linear models: Conjugate analysis and model comparison. Invited paper (with discussion). Bayesian Statistics 7 (Tenerife, 2002), 3-24, Oxford Univ. Press, N.Y.

65. Arellano-Valle, R.B., Iglesias, P. (2003). Discussion of *Identifying mixtures of regression equations by the SAR procedure*, by D. Peña, J. Rodríguez and G.C. Tiao. Bayesian Statistics 7 (Tenerife, 2002), 327-347, Oxford Univ. Press, N.Y.

66. Arellano-Valle, R. B.,Bolfarine, H., Gasco, L. (2002). Measurement error models with nonconstant covariance matrix. J. of Multivariate Analysis, 82, 395-415.

67. Loschi, R. H., Iglesias, P., Arellano-Valle, R, B. (2002). Forescating returns in the Chilean stock market using the Jeffrey's rule. Test, 11 (2), 365-383.

68. Arellano-Valle, R. B., del Pino, G., San Martín, E. (2002). Definitions and probabilistic properties of skew distributions. Statistics and Probability Letters, 54, 227-232.

69. Arellano-Valle, R. B. (2001): On some characterizations of spherical distributions. Statistics and Probability Letters, 54, 227-232.

70. Arellano-Valle, R. B., Galea-Rojas, M., Iglesias, P. (2000). Bayesian sensitivity analysis in elliptical linear regression models. J. Statis. Planning and Inference, 86, 175-199.

71. Branco, M., Bolfarine, H., Iglesias, P, Arellano-Valle, R. B. (2000). Bayesian analysis of the calibration problem under elliptical distribution. J. Statis. Planning and Inference, 90, 69-85.

72. Arellano-Valle, R. B., Galea-Rojas, M., Iglesias, P. (1999-2000). Bayesian analysis in elliptical linear models. Revista de la Sociedad Chilena de Estadística, 16-17, 59-104.

73. Arellano, R., Cribari-Nieto, F, Ferrari, S. (1999). Bartlett and Bartlett-type corrections for testing linear restrictions. Applied Economics Letters, 6, 547-549.

74. Arellano-Valle, R.B., Bolfarine, H. (1998). On Score Tests in Structural Regression Models. Statistics, 32, 131-149.

75. Vilca-Labra, F., Arellano-Valle, R.B., Bolfarine, H. (1998). Elliptical Functional Models. Journal of Multivariate Analysis, 65, 36-57.

76. Bolfarine, H., R.B. Arellano-Valle (1998). Weak Nondifferential Error Models. Statistics and Probability Letter, 40, 279-287.

77. Arellano-Valle, R.B., Bolfarine, H., Vilca-Labra, R. (1996). Ultrastructural elliptical model. The Canadian Journal of Statistics, 24, 2, 207--216.

78. Arellano-Valle, R.B., Bolfarine, H. (1996). Elliptical Structural Models. Communications in Statistics: Theory and Methods, 25 (10), 2319-2341.

79. Ferrari, S.V., Arellano-Valle, R.B. (1996). Modified likelihood ratio and score tests in linear regression models using the t-distribution. Rebrape, 10, 15-23.

80. Arellano-Valle, R.B., Bolfarine, H. (1995). On some characterizations of the t distribution. Statistic and Probability Letters, 25, 179-85.

81. Arellano-Valle, R.B., Bolfarine, H. (1995). A note on the simple structural regression model. Ann. Inst. Statist. Math., 48, 1, 111-125.

82. Arellano-Valle, R.B., Bolfarine, H., Iglesias, P.L. (1994). A predictivistic interpretation to the multivariate t distribution. Test, 3, 2, 221-236.

83. Bolfarine, H., Arellano-Valle, R.B. (1994). Robust modeling in measurement error models using the t distribution. Rebrape, 8, 1, 67-84.

Orther Publications

1. Arellano, R., Yadlin, M. (1986). Análisis empírico de errores de especificación del mecanismo probabilístico de modelos de decisión discreta. Actas del 6° Congreso de Metodología de Ingeniería de Sistemas (CMIS), Santiago-Chile.

2. Arellano, R., Yadlin, M. (1987). Una visión metodológica de algunos modelos para variables endógenas discretas. Actas del 7° Congreso de Metodología de Ingeniería de Sistemas (CMIS), Santiago-Chile.

3. Arellano, R., Yadlin, M. (1988). Un modelo estadístico para decisiones intertemporales. Actas del 8° Congreso de Metodología de Ingeniería de Sistemas (CMIS), Santiago-Chile.

4. Arellano, R., Yadlin, M. (1990). Modelos de decisión probabilística para paneles de información discreta. Actas del 19° JAIIO y 5° CLAIO, Buenos Aires, Argentina.

5. H. Bolfarine, R. Arellano, P. Iglesias (1996). Inferencia en Modelos con Errores en las Variables. Texto de minicurso dictado por el prof. H. Bolfarine, III CLATSE, Santiago-Chile, U. de Santiago.

6. R. Arellano-Valle, P. Iglesias, M. Galea (1999). Medidas bayesianas de diagnóstico en modelos de regresión elípticos. Actas del 6° Congreso de la Sociedad Portuguesa de Estadística.

7. Loschi. R., Iglesias, P., Arellano-Valle, R. B. (1999). Bayesian detection of change points in the Chilean stock market. Proceedings of the Section on Bayesian Statistical Science, American Statistical Association, 160-165.

Invited Talks

1. *Scale-shape mixtures of skew-normal distributions.* (February 2017, USP-Sao Carlos, Brasil).

2. *On the multivariate skew-normal-Cauchy distribution.* (November 2016, University of Antofagasta, Antofagasta, Chile).

3. *Bias reduction of maximum likelihood estimates for a modified skew normal distribution* (June 2016, UFMG, Belo Horizonte, Brasil).

4. *Bias reduction of maximum likelihood estimates for a modified skew normal distribution (August 2016, CIMFAV, Valparaíso, Chile).*

5. *Entropy measures for multivariate skew-elliptical distributions. (February 2016, UFRJ, Rio de Janeiro, Brasil).*

6. *Bias reduction of maximum likelihood estimates in asymmetric models*, (December 2015, University of Concepción, Concepción, Chile).

7. *Entropy measures for multivariate skew-elliptical distributions.* XIV Escola de Modelos de Regressao (March, 2015, Sao Paulo, Campinas, Brasil).

8. *Entropy and Kullback–Leibler divergence for multivariate skew-elliptical distributions.* International Workshop on Multivariate Analysis and Random Matrices (December 2014, University of Concepción, Concepción, Chile).

9. *Entropy and Kullback–Leibler divergence for multivariate skew-elliptical distributions.* Workshop on statistical modeling (October 2014, UFMG, Belo Horizonte, Brasil).

10. *Entropy and mutual information for multivariate skew-elliptical distributions. XII Latin American Congress of Probability and Mathematical Statistics (March, 2012, Viña del Mar, Chile).*

11. *Non- standard statistical models arising by selections.* XII Escola de Modelos de Regressao (March, 2011, Universidad Federal do Ceará, Fortaleza, Brasil).

12. *Risk estimation in CAP models* (August 2010, University of Concepción, Chile).

13. *On the multivariate skew-t information matrix.* III- Workshop on skew- symmetric distributions, (18-20 de March 2009, Benevento, Italy).

14. *On the multivariate skew-t information matrix.* III- workshop on skew- symmetric distributions (August 2009, Antofagasta, Chile).

15. *The Student-t censored regression model.* CLAPEM *(*November 2009, Club Puerto Azul– Naiguatá, Venezuela) and Seminary in University of Concepción (December 2009).

16. *The Student-t censored regression model.* University of Concepción (December 2009).

17. *On the multivariate skew-normal its related distributions.* Encuentro Minero, celebracion 30 años, UFMG. (April 2009, UFMG, Belo Horizonte, Brasil).

18. *The Student-t censored regression model.* Seminario U. Valparaiso, Septiembre 2009.

19. *Bayesian inference for the skew-normal shape parameter: An application to change poinit problems.* Sesión invitada sobre modelos asimétricos y sus aplicaciones, IX- ISBrA (24- 27 de Febrero del 2008, Meresia- SP, Brasil).

20. *A centered parametrization in the multivariate skew-normal model* XVIII-COMCA-2008 (July- August 2008, Iquique, Chile).

21. *Estimation in censored regression models: A review of some econometric models. International Symposium on Business and Industrial Statistics*: ISBIS-2008, (July 2008 , Prague, Czech Republic).

22. *An invariance property of selection distributions.* II- Workshop on Skew-Symmetric Probability Distributions, (April 2008, Bertinoro, Italy).

23. An invariance property of selection distributions with applications to sample variagram and covariogram estimators. Sesión invitada sobre modelos asimétricos y sus aplicaciones, XVII-COMCA-2007 (August 2007, Copiaó, Chile).

24. *Shape mixtures of multivariate skew-normal distributions: probabilistic results and Bayesian interpretation.* X Escola de Modelos de Regressao (February 2007, Bahía-Salvador, Brasil).

25. *The skew-normal distribution and its extensions*. 25o aniversario de la Facultad de Matemáticas, PUC-Chile (January 2007, Santiago-Chile) .

26. *The skewed normal distribution and its extensions: a unified view.* IV Escuela de Invierno de Análisis Estocástico y Aplicaciones (July 2006, Valparaíso, Chile).

27. *The skewed normal distribution and its extensions: a unified view*. COMCA (August 2006, La Serena, Chile).

28. *Skewed ditributions arising from selections* VIII EBEB (March, 2006, Buzio, Brasil).

29. *Shape mixtures of skewed distributions*: *A Bayesian Analysis*. CIMAT (February 2005, Guanajuato, México).

30. *Shape mixtures of skewed distributions*. II COOBAL (February 2005, Los Cabos, México).

31. *Shape mixtures of skewed distributions*: *A Bayesian application*. Workshop on Skew Distributions: Inference and Applications (December 2004, Guanajuato, México).

32. *On assymetric distributions: theory and applications.* IX CLAPEM (March 2004, Punta del Este, Uruguay).

33. On *skewed distributions and statistical modeling*, ISBA-2004 (May 2004, V. del Mar, Chile).

34. *Short course on assymetric distributions Distribuicoes* (with Marcia Branco). XVI SINAPE (July 2004, Caxambu, Brasil).

35. *Shape mixtures of skewed distributions: A Bayesian application*. Workshop on skew distributions: inference and applications (December 2004, Guanajuato, Mexico).

36. *Shape mixtures of skew-distributions: Applications to regression and calibration analysis.* Escola de Modelos de Regressao. (February 2003 Conservatória, Rio de Janeiro, Brasil).

37. *Inference on a class of assymetric models*. Escola de Modelos de Regrassao. (February 2003, Conservatória, Rio de Janeiro, Brasil).

38. *Skew-normal regresion models with measurement errors.* Escola de Modelos de Regressao. (Febraury 2003, Conservatoria, Rio de Janeiro, Brasil).

39. *Bayesian Inference of Elliptical-Radial-Squared Linear models*. I Congreso Bayesiano de America Latina y VI EBEB. (February,2002, Ubatuba, Brasil).

40. *Definitions and probabilistic properties of skew-symmetric distributions*. Topic Contributed of Skew-Elliptical Distributions. JSM (August 2002, New-York, USA).

41. *Bayesian Inference for Elliptical Linear Models*. Bayesian Statistic 7. (June 2002, Canary Islands, Spain).

42. *Invariant bayesian inference in elliptical-radial-squared linear models* (with discussion) XI COMCA (August 2001, Copiapó, Chile).

43. Discussion on *Aplication of the singular elliptical distribution* by V. Leiva y M. Galea. XI COMCA (August 2001, Copiapó, Chile).

44. *Bayesian and Classical Solutions for Citogenetic Dosimetry Problems* (with discussion) XI COMCA (August 2001, Copiapó, Chile).

45. *Invariance and robustness in elliptical models* (with discussion). V Seminario Chileno de Estadística Bayesiana (Octuber 2001, Antofagasta, Chile).

46. Discussion on *A new class of multivariate skew elliptical distributions with applications to bayesian regression models*, by M. Branco. V Seminario Chileno de Estadística Bayesiana (October 2001, Antofagasta, Chile).

47. *Bayesian inference of elliptical-radial-squared linear models.* LXXII Encuentro SOMACH. (October, 2001, Talca, Chile).

48. *Inference in measurement error models under elliptical distributions.* ITAM (September 2000, Ciudad de México, México).

49. *Computational aspects in the identification of change points using the product partition model.* V ERMAC-BH99 (May 1999, Belo Horizonte, Brasil).

50. *Bayesian diagnostic measures in elliptical regression models.* V Encontro Brasileiro de Estadística Bayesiana, 1999 (December, Campinas, Brasil).

51. *Bayesian analysis in elliptical regression models.* IV Seminario Chileno de Estadística Bayesiana, 1999 (January, Santiago, Chile).

52. *Inference in measurement error models under elliptical distributions*. VII CLAPEM, III Congreso Iberoamericano de Estadística and XXVI Coloquio Argentino de Estadística), 1998 (September 1998, Córdoba, Argentina).

53. *Bayesian analysis in elliptical regression models* IV Encontro Brasileiro de Estadística Bayesiana (December 1997, Caxambu, Brasil).

54. *Bayesian solutons for the calibration problema under ellipticla models.* Conferencia en II Seminario Chileno de Estadística Bayesiana (January 1997, Antafogasta, Chile).

55. *Hypothesis testing in measurement error models*. 1° Taller de Modelos con Errores en las Variables (Ocutubre 1996, Valparaíso, Chile).

56. *Classical and Bayesian inference in elliptical meausrement error models.* Simposio de Estadística: El Enfoque Bayesiano en el Análisis Estadístico (Jun 1996, Santa Marta, Colombia).

57. *On multivariate elliptical distributions: properties and applications.* III CLATSE (October 1996, Santiago, Chile).

58. *Inference in elliptical measurement error models*. Instituto de Matemática y Estadística of University of Sao Paulo (December 1995, Sao Paulo, Brasil).

59. *Bayesian inference in measurement error models.* I Encuentro Bayesiano Chileno, (January 1995, La Serena, Chile).

60. *Elliptical and spherical distributions: characterizations and applications of the multivariate t distribution.* SINAPE (July 1994, Bello Horizonte, Brasil).

Comunications and contributed talks

1. 2011-2016 several contributions on *beta regression models with random effect and measurement errors; entropy and related divergence measures for skew-elliptical models; regression models with censored responses; skewed logistic regressions with random intercepts; change point in skew-normal models and other topics;* Presented in international workshops and another regular meeting like as ISBA, SINAPE, CLATSE, CLAPEM, COBAL, EBEB, EMR, ISBRA, among others.

2. *The combining Bayesian test procedures.* Valencia 9 (June 2010, Benidorm, Spain)

3. *The information index for the multivariate skew normal distribution.* IX CLATSE (October 2010, Viña del Mar, Chile)

4. *The Student-t censored regression model.* COMCA (August 2009, Antofagasta, Chile), CLAPEM (November 2009, Caracas, Venezuela) and SOCHE (October 2009, Temuco, Chile).

5. *On the multivariate skew-elliptical information matrix.* COMCA (Augusto 2009, Antofagasta) and SOCHE (October 2009, Temuco, Chile).

6. *Shape mixtures of multivariate skew-normal distributions* (with Rosangela Loschi and Marc Genton) IX ISBRA (Febraury 2008, Merisias-SP, Brasil).

7. *Modelos de regresión Beta con errores de medida* (with Jorge Figueroa). XXXIV-JNE-SOCHE (October 2007, Antofagasta, Chile).

8. *The independent Student-t censored regression model* (with Karla Muñoz). XVII-COMCA (August 2007, Copiapó, Chile).

9. *Estimation of censored regression models* (with Karla Muñoz) XXXIV-JNE-SOCHE-2007 (October 2007, Antofagasta, Chile).

10. *On the statistical meaning of the parameters of skew-normal experiments* (with Mauricio Castro an Ernesto San Martín). XXXIV-JNE-SOCHE (October 2007, Antofagasta, Chile).

11. *Beta regression models with measurement errors* (with Jorge Figueroa). XXXIV-JNE-SOCHE (October 2007, Antofagasta, Chile).

12. *The independent Student-t censored regression model* (with Karla Muñoz). XVII-COMCA (August 2007, Copiaó, Chile).

13. *Bayesian inference for the skew-normal skewness parameter: An application to change point* (with Mauricio Castro). XVII-COMCA-200 (August 2007, Copiapó, Chile).

14. *The extended skew-exponential power distribution and its derivation (*with H. Salinas y H. Gómez). X Escuela Escola de Modelos de Regressao (February 2007, Bahía-Salvador, Brasil).

15. *Likelihood based inference for multivariate skew-normal regresión models. (*con L Montenegro, H. Lachos, H. Bolfarine).10 Escuela Escola de Modelos de Regressao (25-28, Febrero 2007, Bahía-Salvador, Brasil).

16. *Shape mixture of skewed distributions: a Bayesian application in regression models.* (con P. Iglesias, H. Gómez). Valencia 8/ISBA 2006,World Meeting on Bayesian Statistic (1-6, Junio 2006, Benidorm, España).

17. *Inference in multivariate skew-normal regression models.* 8o EBEB (26-29 Marzo, 2006, Búzios, Brasil).

18. *An extended skewed family of models: Properties and inference.* XXXII JNE-SOCHE (26-28 Octubre, 2005, Valparaíso, Chile).

19. *Inferential aspect of the skew-generalized normal.* XXXII JNE-SOCHE (26-28 Octubre, 2005, Valparaíso, Chile).

20. *On fundamental Skew Distributions,* 16 CLAPEM (Technical session, Marzo, 2004).

21. *Statististical Inference for a General Class of Asymetric Distributions,* 16 CLAPEM (Technical session, Marzo, 2004, Punta del Este, Uruguay).

22. *From symmetric to Asymmetric Distributions,* 16 CLAPEM (Tecnical Sesion, Marzo, 2004, Punta del Este, Uruguay).

23. *Asymmetric Measurement Error Models.* 16 CLAPEM (Technical session, Marzo, 2004).

24. *Statistical Inference for a General Class of Asymmetric Distributions*. 16 CLAPEM (Technical session, Marzo, 2004, Punta del Este, Uruguay).

25. *Bayesian Sensitivity Analysis in Skew-Elliptical Models*. ISBA-2004 (Technical session, Mayo, 2004, Viña del Mar, Chile).

26. *Bayesian Inference for Skew-Normal Linear Models*. ISBA-2004 (Mayo, 2004, Viña del Mar, Chile).

27. *Asymmetric Mixed Linear Models* 16 SINAPE (Julio, 2004, Caxambu, Brasil).

28. *Una Nueva Familia de Distribuciones Asimétricas.* VI CLASET, XXXI SOCHE (Noviembre, 2004, Concepción, Chile).

29. *Regresión Lineal con Perturbaciones Asimétricas*. Escola de Modelos de Regrassao. (23-26, Feveiro, 2003, Conservatória, Rio de Janeiro, Brasil).

30. *Distribuicoes Assimétricas Normais e Generalizacoes*. Escola de Modelos de Regrassao. (23-26, Feveiro, 2003, Conservatória, Rio de Janeiro, Brasil).

31. *Calibración Bayesiana Lineal bajo la Distribución Skewn Normal*. I Congreso Bayesiano Latino-Americano y VI EBEB (3-7, Febrero 2002, Ubatuba, Brasil).

32. *Distribución Skew-Normal Generalizada*. XXIII Encuentro SOCHE (3-5, Octubre, 2001, Antofagasta, Chile).

33. *Una Clase General de Distribuciones Asimétricas*. XXIII Encuentro SOCHE (3-5, Octubre, 2001, Antofagasta, Chile).

34. *Modelos Ultraestructurales e Invarianza Elíptica*. XXIII Encuentro SOCHE (3-5, Octubre, 2001, Antofagasta, Chile).

35. *Estimación del Riesgo Sistemático usando Modelos Estructurales Elípticos*. VIII CLAPEM (12-16, Noviembre, 2001, Habana, Cuba).

36. *Invariant Bayesian Inference in Elliptical-Radial-Squared Linear Models*. VIII CLAPEM (12-16, Noviembre, 2001, Habana, Cuba).

37. *Bayesian and Classical Solutions for Citogenetic Dosimetry Problems*. VIII CLAPEM (12-16, Noviembre, 2001, Habana, Cuba).

38. *A General Class of Skew-Distributions*. VIII CLAPEM (12-16, Noviembre, 2001, Habana, Cuba).

39. *Análisis Bayesiano en Modelos Elípticos*. XXVII-SOCHE (9-11 Octubre, 2000, Valdivia).

40. Bayesian Inference in Elliptical-Radial-Squared Linear Models. Third International Workshop on Objective Bayesian Methodology (21-23 Septiembre 2000, Ixtapa, Mexico).

41. *Caraterizacoes Preditivistas de Modelos Lineais*. XIV SINAPE (Julio, 2000, Caxambu, Brasil).

42. *Bayesian Analysis of Elliptical Measurement Error Models with Applications to the Study of Air Pollution*. ISBA 2000 (27 de Mayo- 1 de Junio, Creta, Grecia).

43. *Bayesian Analysis of the Calibration Problem under Elliptical Distributions*. ISBA 2000 (28 de Mayo- 1 de Junio, Creta, Grecia).

44. *Caracterización del Modelo Lineal t*. IV CLATSE (Septiembre 1999, Mendoza, Argentina).

45. *Bayesian Modeling of the Chilean Stock Market: t-Student Model*, Change Point and Jeffrey's Rule} Joint Statistical Meeting (Agosto 1999, Baltimor, USA).

46. *Bayesian Analysis of the Calibration Problem under Elliptical Distributions*. R. Arellano, P. Iglesias, H. Bolfarine, M. Branco, 1998. 13-SINAPE (Caxambu-Brasil), VII-CLAPEM (Córdoba-Argentina) y XXV-Soche (Temuco-Chile).

47. *Asymptotic Testing in Regression Models with Measurement Error with Elliptical Distributions*. R. Arellano, H. Bolfarine, F. Vilca, 1998. 13-SINAPE (Caxambu-Brasil), VII-CLAPEM (Córdoba-Argentina).

48. *Estimation in Multiplicative Measurement Error Models*. R. Arellano, H. Bolfarine, L. Gasco, 1998. 13-SINAPE (Caxambu-Brasil), VII-CLAPEM (Córdoba-Argentina).

49. *Population Total Predictor under Heterocedastic Superpopulation Models*. R. Arellano, H. Bolfarine, L. Gasco, 1998. 13-SINAPE (Caxambu-Brasil).

50. *Modelos Particao Produto e Deteccao de Pontos de Mudancas*. R. Arellano, P. Iglesias, R. Loschi, 1998. 13-SINAPE (Caxambu-Brasil).

51. *Influence Measures in the Elliptical Linear Models: A Bayesian Approach*. R. Arellano, P. Iglesias, M. Galea, 1998. Sixth Valencia Internacional Meeting on BAYESIAN STATISTIC (30 de Mayo- 4 de Junio, Alcossebre, Spain) y VI Congreso Anual da Sociedade Portuguesa de Estatística (9-12 de Junio, Tomar, Portugal).

52. *Modelos de Calibración Elípticos: Un Análisis Bayesiano*. R. Arellano, H. Bolfarine, M. Branco, P. Iglesias, 1997. Primer Simposio Mexicano de Estadística. (Guanajuato, Gto., México).

53. *Medidas de Influencia en Modelos Lineales Elípticos: Un Enfoque Bayesiano*. R. Arellano, P. Iglesias, M. Galea . Primer Simposio Mexicano de Estadística, 1997 (Guanajuato, Gto., México).

54. *Calibracao Bayesiana no Modelo Ellíptico*. R. Arellano, H. Bolfarine, M. Branco y P. Iglesias. 5° Escola de Modelos de RegresSao 1977, (Campos de Jord ao, Brasil).

55. *Weak Nondifferential Measurement Error Models*. R. Arellano, H. Bolfarine. 5° Escola de Modelos de RegresSao 1977, (Campos de Jordao, Brasil).

56. *Bartlett and Bartlett-type Correction for Testing Linear Restricction*. R. Arellano, F. Cribari-Nietom S. Ferrari. 5° Escola de Modelos de Regressao 1977, (Campos de Jordao, Brasil).

57. *Sobre Actualización de Probabilidades Subjetivas e Invarianza*. R. Arellano, P. Iglesias, R. Loschi. III Seminario Chileno de Estadística Bayesiana, 1997 (Enero, Antofagasta, Chile).

58. *Medidas de Ifluencia en Modelos Lineales Elípticos: Un Enfoque Bayesiano*. R. Arellano, P. Iglesias, M.Galea,. XXIV-SOCHE, 1997 (Octubre, Valparaíso, Chile).

59. *Bartlett and Bartlett--Type Corrections for Testing Linear Restrictions*. R. Arellano, S. Ferrari, F. Cribari-Neto. III CLATSE 1996 (Santiago, Chile).

60. *Calibración Bayesiana en Modelos de Regresión Lineales Elípticos*. R. Arellano, P. Iglesias, H. Bolfarine, M. Branco. III CLATSE 1996 (Santiago, Chile).

61. *Bayesian Inference in Errors in Variables Models under Elliptical Distributions*. R. Arellano, A. da Silva, P. Iglesias, SINAPE 1996 (Caxambu, Brasil).

62. *Teste Assintótico Modificado por Fator de Tipo Bartlett no Modelo de Regressao*. R. Arellano, H. Bolafarine, F. Vilca., SINAPE 1996 (Caxambu, Brasil).

63. *Ultrastructural Elliptical Models*. R. Arellano, H. Bolfarine, F. Vilca, CLAPEM 1995 (Viña del Mar, Chile).

64. *Corrected Tests in Some Structural Models*. R. Arellano, H. Bolfarine, S. Ferrari, CLAPEM 1995, (Viña del Mar, Chile).

65. *Elliptical Functional Models*. R. Arellano, H. Bolfarine, F. Vilca, CLAPEM 1995 (Viña del Mar, Chile).

66. *Inferencia Bayesiana em Modelos com Error nas Variáveis sob Distribucoes Elipticas*. R. Arellano, P. Iglesias, A. de Silva, III Encontro Brasileiro de Estatistica Bayesiana, 1995 (Ouro Preto, MG., Brasil).

67. *Modelos de Regresión t con Errores en las Variables*. R. Arellano, H. Bolfarine, SOCHE, 1995, Talca, Chile.

68. *A Predictivistic Interpretation to the Multivariate t Distribution*. R. Arellano, H. Bolfarine, P. Iglesias. II Seminario de Inferencia Bayesiana, 1994 (Rio de Janeiro, Brasil).

69. *On some Characterizations of the t-distribution*. R. Arellano, H. Bolfarine, EIPES, 1994 (Chile).

70. *Bartlett Correction Test for Regression Models with Student-t Independent Errors*. S.L.P. Ferrari, R. Arellano, EIPES, 1994 (Chile).

71. *Generalización de Modelos Logit Transversales a Información de Corte Longitudinal*. M. Yadlin, R. Arellano, SOCHE, 1994 (Chile).

72. *Bartlett Correction Factors in Student-t Regression Models*. S.L. Ferrari, R. Arellano, CLAMPEM, 1993 (Brasil).

73. *Robust Estimation in Measurement Error Models by Using the-t Distribution*. H. Bolfarine, R. Arellano, CLAPEM, 1993 (Brasil).

74. *Inferencia en Modelos de Regressao com Erros Independentes tendo Distribuicao t-Student*. S.L.P. Ferrari, R. Arellano.

75. *Development of Discrete Model for Panel Data 1: The Longitudinal Regression Model*. M. Yadlin, R.Arellano, SINAPE, 1990 (Brasil).

76. *Desarrollo de un Modelo de Regresión Discreta para Datos en Paneles 2: El Modelo de Valor Extremo Global Longitudinal*. M. Yadlin, R. Arellano. II Congreso de Estadística Zona Sur, 1990 (Chile).

77. *El Principio de Máxima Verosimilitud en el Análisis Estadístico de Modelos de Respuesta Discreta.* Taller de Ingeniería de Sistemas, 1990 (Chile).

78. *Modelos de Decisión Probabilística para Paneles de Información Discreta*. M.Yadlin, R. Arellano. 19 JAIIO y 5 CLAIO (Argentina).

79. *Análisis Empírico de Errores de Especificación en el Mecanismo Probabilístico de Modelos de Decisión Discreta* .M. Yadlin, R. Arellano. 6° Congreso de Ingeniería de Sistemas, 1986 (Chile).

80. *Una Visión Metodológica de Algunos Modelos para Variables Endógenas Discretas*. M. Yadlin,R. Arellano. 7° Congreso de Ingeniería de Sistemas,1987 (Chile).

81. *Un Modelo Estadístico para Decisiones Intertemporales*. M. Yadlin, R. Arellano, 8° Congreso de Ingeniería de Sistemas, 1988 (Chile).

Research Projects

2015-2019: Multivariate analysis under nonstandard assumptions and applications. FONDECYT 1150325 . Co-investigator.

2012-2016: Full statistical analysis of non-standard regression models. FONDECYT 1120121. Principal Investigator.

2012-2018: Modelos de Regressao e Aplicacoes. Proyecto Temático FAPESP 2012/21788-2 (USP-Brasil, liderado por Heleno Bolfarine). Colaborador Externo.

2011-2015: Multivariate regression model with measurement error under non-normal distributions. FONDECYT 1110318. Co-investigator.

2008-2012: Statistical regression with (and without) measurement errors under non-standard assumptions. FONDECYT 1085241 (sixth in 35 approved projects out of a total of 55 projects). Principal Investigator.

2006-2011: Modelos de Regresao e Aplicacoes. Proyecto Temático FAPESP 04/15304-6 (USP-Brasil, liderado por Heleno Bolfarine). Colaborador Externo.

2006-2008: Flexible classes of distributions produced by perturbation of symmety: probabilistic, statistical and applied aspects. PRIN 2006132978 , sponsored by MIUR-Italy. International Colaborator.

2006-2008: Uni-multimodal flexibility based on skew-distributions . FONDECYT 1060727. Co-investigator .

2006-2007: An unified treatment of skew-distributions, with applications in statistical modeling. FONDECYT DE COOPERACION INTERNACIONAL 7060133. Principal Investigator.

2005-2006: An unified treatment of skew-distributions, with applications in statistical modelling. FONDECYT DE COOPERACION INTERNACIONAL 7050091 Principal Investigator.

2004-2005: An unified treatment of skew-distributions, with applications in statistical modelling. FONDECYT DE COOPERACION INTERNACIONAL 7040100. Principal Investigador.

2004-2007: An unified treatment of skew-distributions, with applications in statistical Modelling. FONDECYT 1040865. Principal Investigador.

2001-2004: Modelos com erros nas variaveis. FAPESP 99/10611-8, Brasil. Co-investigator

2001-2002: Bayesian inference under skew-elliptical distributions: Change points, sensitivity analysis and model comparison . FUNDACION ANDES C-13680/4 , Brasil/Chile. Co-investigator

2000-2003: Inference in regression models under non-standard assumptins
Fuente de Financiamiento: FONDECYT EN LINEAS COMPLEMENTARIAS 8000004
Principal Investigator .

2000-2003: Bayesian comparison of elliptical measurement errors models. FONDECYT 1000621. Co-investigator.

1999-2001: Inference in elliptical regression models with measurement errors.
FONDECYT DE COOPERACION INTERNACIONAL 7990041. Principal Investigador.

1999-2001: Inference in elliptical regression models with measurement errors .FONDECYT 1990431. Principal Investigador.

1998-1999: Robuts modelling and diagnostics in structural comparative calibration.
FONDECYT 1980451. Co-Investigador.

1997-1999: Bayesian analysis in elliptical measurement error models: robutsness, calibration and change points problems. FONDECYT 1971128. Co-Investigador.

1996-1998: Inference in measurement models under elliptical distributions. FONDECYT 1960937. Principal Investigator .

1995-1997: Inference in models with errors-in-variables and the predictive approach of the de Finetti. FUNDACION ANDES C-12777/9, Brasil/Chile. Co-Investigator.

1995-1996: Tests asintóticos modificados en el modelo de regresión *t* independiente. DIUC 95/12E. Principal Investigator.

1981-1984: Some developments in discrete regression models. DIUC 94/81.Co-Investigator.

Ph.D. Students

Filidor Vilca Labra (1996, USP-Brasil). Asymptotic inference in measurement error model with elliptical distributions (with Heleno Bolfarine).

Rosangela H. Loschi (1998, USP-Brasil) Imprevistos e suas Cosequencias (with Pilar Iglesias)

Susana Ozán (2002, USP-Brasil). Inference in measurement error models under skew-elliptical distributions (with Heleno Bolfarine)

V. Hugo Lachos (2004, USP-Brasil). Asymmetric models: theory and applications (with Heleno Bolfarine).

Hector Gómez (2004, PUC-Chile). Asymmetric extensions of symmetric distributions: properties and inference.

Hugo Salinas (2007, PUC-Chile). Unification of univariate asymmetric models: properties and inference.

Francisco Torres (2008, PUC-Chile). Bayesian robust models with applications to small area estimation (with Gloria Icaza).

L. Mauricio Castro (2008, PUC-Chile). The skew-normal distribution: identifiability and reduction, and the Bayesian approach for the mixture problem (with Ernesto San Martín).

Karla Muñoz (2009, PUC-Chile). An extension of the normal censored regression model: estimation and applications.

Alexandre Galvao Patriota (2010, USP-Brasil). On heterocedastic measurement error models (with H. Bolfarine).

Pedro Cortéz (2011, USP-Brasil). Estimation and inference in a heterocedastic structural measurement error model (with Heleno Bolfarine).

Gabriela Valdes (2011, PUC-Chile). Properties and applications of the multivariate skew-normal distribution.

Natalia Herriquez (2011, PUC-Chile). A proposal to make Bayesian inference on heterocedastic populations with correlated observations (with Francisco Torres)

Jorge Figueroa (2011, PUC-Chile). Mixed beta regression models: a classical and Bayesian approach.

Jalmar Farfan (2012, USP-Brasil). Inference and diagnostic in beta regression models with errors-in-variables (with Silvia Ferrari).

Juan Olivares (under develpoment, PUC-Chile). Bias reduction and penalized likelihood function in elliptical measurement error models (with Manuel Galea).

Gustavo H.M. Rocha (2013, UFMG-Brasil) Robust inference for non-normal measurement error models with limited response variables (with Rosangela Loschi).

Jaime Arrue Álvarez (2016, PUC-Chile). Bias reduction in the maximum likelihood estimation in asymmetric models (with Héctor Gómez).

Karol Santoro (under developement, PUC-Chile). Inference in measurement error models under two-piece distributions.

Some Master Students

Claudio Antonio Armijo Duran
Felipe Ignacio Elorrieta López (with Francisco Torres)
Mario Andrés Martínez Araya
Abel Valdebenito Sanhueza
Claudio Beltran (with Pilar Iglesias)
Yasna Orellana (with Pilar Iglesias)

Referee Service

Internacional Journal and Book Chapters

J. of Multivariate Analysis (20), Journal of Statistical Planning and Inference (10), Brasilian J. of Satistics (10), Metrika (6) , Technometrics (4), Revista del Instituto Mexicano de Estadística (2), Compute Operational Research (6), J. of the American Statistical Association (2), Computational Statistic and Data Analysis (5), Comm. in Statistics: Theory and Methods (20), Statistic Probability and Letters (16), Book Chapters (2), Bayesian Analysis (4), Metrón (6), Bayesian Inference (1), Scandinavian J. of Statistic (6), Transactions on Neural Networks (4), Mathematical and Computer Modelling (8), Statistics in Medicine (6), Journal of Econometric (2), Statistics (20), Statistical Papers (20), Biometrika (6), Test (4), Statistica Sinica (4), Journal of Korean Statistical (16), J. of Appl. Statistics (16), IEEE-TNT (4), J. of Filomat (2), J. of Chemometrics (4) , Ann. of the Inst. of Statistical Math. (6), J. of Statis. Tehory and Practice (6), Stochastic Env. Research and Risk Assesment (4), Ann. of Operations Research (6), Biometrics (2), Biometrical Journal (10), International Statistical Review (4), Anais da Academia Brasileira de Ciências (4), Chilean J. of Statistical (6), Revista Colombian de Estadística (10), Entropy (1), Sankya (2), Probability and Matematical Statistics (3), Autralian&New Zealand J. of Statistics (4), Statistical Modelling (6), J. of Royal Statistical Society (2), etc.

Research Projects

Fondecyt (6), USACH (2), U. Valparaíso (3), U. Santísima Concepción (4), Técnica Federico Santa María (3), PUC (4), PUC-Perú (4), U. Nacional de Colombia (2), Agencia Nacional de Evaluación y Prospectiva de España Projects (1).

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Any other Bussiness

2000-2008: Director of Postgraduate in Statistics, PUC-Chile.
2003-2006: Member of the Mathematics Study Group in FONDECYT.
2005: Scientific Comittee SOCHE.
2007-2008: Scientific Comittee EBEB.
2008: Scientific Comittee CLATSE.
2009: Scientific Comittee III International skew-workshop.

2008 -2010: Member of Postgraduate Mathematics Group in Consejo Nacional de Acreditación Chileno.
2009-2012: Editor-in-Chief of the Chilean Journal of Statistic.
2010 Scientific Comittee in Jornada Internacional de Estadística y Probabilidad (JIPE) Peruana.
2011: Scientific Committee and Organizing Committee in IV International Skew-Workshop
2013-2016: Elected ISI member, Nominated for the ISI Mahalanobis award.