

# Víctor Peña

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🌐 [vicpena.github.io](https://vicpena.github.io)

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## Employment

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|----------------|---|
| 2024 - present | Assistant Professor (professor lector)<br>Universitat Politècnica de Catalunya (UPC)                                      |
| 2022 - 2024    | María Zambrano fellow<br>Universitat Politècnica de Catalunya (UPC)   |
| 2018 - 2022    | Assistant Professor in Statistics<br>Zicklin School of Business, Baruch College<br>The City University of New York (CUNY) |

## Education

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|-------------|---|
| 2013 - 2018 | PhD in Statistical Science<br>Duke University<br>Advisor: James O. Berger |
| 2013 - 2015 | MS in Statistical Science<br>Duke University                              |
| 2008 - 2013 | BS, MS Statistics<br>Universitat Politècnica de Catalunya (UPC)           |

## Publications

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- Peña, V., & Jauch, M. (2025) [Properties of the generalized inverse Gaussian with applications to Monte Carlo simulation and distribution function evaluation](#). *Statistics & Probability Letters*.
- Guo, Q., Barrientos, A.F. & Peña, V. (2024) [Differentially Private Methods for Compositional Data](#). *Journal of Computational and Graphical Statistics*.
- Peña, V. & Barrientos, A.F. (2024) [Differentially private methods for managing model uncertainty in linear regression models](#). *Journal of Machine Learning Research (JMLR)*.
- Peña, V. & Barrientos, A.F. (2023) [Differentially Private Hypothesis Testing with the Sub-sampled and Aggregated Randomized Response Mechanism](#). *Statistica Sinica*.
- Peña, V., & Irie, K. (2022). [On the Relationship between Uhlig Extended and beta-Bartlett Processes](#). *Journal of Time Series Analysis*, 43(1), 147-153.
- Mulder, J., Berger, J. O., Peña, V., & Bayarri, M. J. (2021). [On the prevalence of information inconsistency in normal linear models](#). *TEST*, 30(1), 103-132

- Peña, V. & Berger J.O. (2020). [Restricted type II maximum likelihood priors on regression coefficients](#). *Bayesian Analysis*, 15(4), 1281-1297.
- Barrientos, A. F. & Peña, V. (2020). [Bayesian bootstraps for massive datasets](#). *Bayesian Analysis*, 15(2), 363-388
- Jauch, M. & Peña, V. (2016). [Bayesian optimization with shape constraints](#). *NIPS Workshop on Bayesian Optimization*.
- Attolini, C. S. O., Peña, V., & Rossell, D. (2015). [Designing alternative splicing RNA-seq studies. Beyond generic guidelines](#). *Bioinformatics*, 31(22), 3631-3637.

## Preprints

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- Jauch, M., Barrientos, A. F., Peña, V. & Matteson, D. [Mixture representations and Bayesian nonparametric inference for likelihood ratio ordered distributions](#). *Submitted*.