Víctor Peña

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Employment

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

Education

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

Publications

- 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 Subsampled 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

- Peña, V., & Jauch, M. Two new mixture representations for the generalized inverse Gaussian distribution and their applications. *arXiv:2401.00749.*

- Guo, Q., Barrientos, A.F. & Peña, V. Differentially Private Methods for Compositional Data. *Submitted.*

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