

Víctor Peña

✉ victor.pena.pizarro@upc.edu

🌐 vicpena.github.io

Updated: February 2023

Employment

- 2022 - present 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., & 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.

Submitted Work, Technical Reports, and Discussions

- Peña, V. & Barrientos, A.F. [Differentially private methods for managing model uncertainty in linear regression models](#). *Accept after minor revision at the Journal of Machine Learning Research (JMLR)*.
- Peña, V. & Barrientos, A.F. [Differentially Private Hypothesis Testing with the Subsampled and Aggregated Randomized Response Mechanism](#). *Major revision at Statistica Sinica*.
- Jauch, M., Barrientos, A. F., Peña, V. & Matteson, D. [Mixture representations of likelihood ratio ordered distributions: Density estimation, testing, and other applications](#).
- Peña, V. & Berger, J. O. [A note on recent criticisms to Birnbaum's theorem](#). *arXiv preprint arXiv:1711.08093*.
- Berger, J.O., Garcia-Donato, G., Martinez-Beneito, M.A, & Peña, V. [Bayesian variable selection in high dimensional problems without assumptions on prior model probabilities](#). *arXiv preprint arXiv:1607.02993*.
- Banks, D. & Peña, V. (2017). [Discussion of “Dissecting Multiple Imputation from a Multi-phase Inference Perspective: What Happens when God’s, Imputer’s, and Analyst’s Models are Uncongenial?”](#) *Statistica Sinica*, 27(4), 1554-1559.

Teaching

- Courses taught at UPC: Multivariate Analysis (undergraduate; Spring 22). Multivariate Analysis (graduate; Spring 22). Design of Experiments (undergraduate; Fall 22). Generalized Linear Models (graduate; Fall 22).
- Courses taught at CUNY: STA9750: Graduate R course (Fall 18, 19, 20; Spring 19), STA3000: Undergraduate R course (Fall 20, 21; Spring 21), STA4155: Regression analysis (Fall 21), STA2000: Introduction to Statistics for Business Students (Fall 18), R and Machine learning workshop for PhD students in Business (Winter 20, 21, 22).
- Courses taught at Duke: STA111: Introduction to Probability and Statistics (Summer 16), A&S101: Introduction to Quantitative Reasoning (Summer 17, 18).
- New courses developed at CUNY: STA9750 (graduate) and STA3000 (undergraduate). Both courses cover R (programming language), which was not taught when I joined.

Grants and Aid

- [María Zambrano fellowship](#): Competitive fellowship awarded by the Spanish government to attract international talent (2022-2024).
- Peña, V., Grant, “Criteria for Bayesian hypothesis testing for two (and more) groups”, PSC CUNY, \$3,500.00. (start: May 2019, end: 2021).
- Summer research support at CUNY: 2019, 2020, 2021.

Talks and posters

- Talks: ISBA 2016 (Cagliari), ENBIS 2016 (Barcelona), UPF internal seminar (2016), Baruch College (2017), UConn seminar series (2019), Vassar seminar series (2019), New England Statistical Society (2019, 2021), CMStatistics (2019, 2020).
- Posters: OBayes 2017 (Austin), JSM 2019 (Denver).

Service

- Reviewer for Bayesian Analysis, Journal of Computational Graphics and Statistics, Statistical Science, TEST, Econometrics and Statistics, Statistics and Computing, Statistical Reviews, Sankhya A, and European Journal for Philosophy of Science.
- Session chair, CMStatistics (2020, 2021).
- Chair of session on high-dimensional statistics, New England Statistical Society 2019.
- Organizing committee, Symposium on Data Science and Data Analytics at Baruch College (2018, 2019)
- Search committee for Assistant Professor in Statistics at Baruch College (2019, 2021, appointed).
- Graduate curriculum committee at Baruch College (appointed).
- Business communications working group at Baruch College (appointed).