

# Víctor Peña

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## Employment

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- 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

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- 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

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- 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

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- 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](#). *To be submitted to the Journal of the American Statistical Association (JASA)*.
- 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

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- 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

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- [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

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- 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

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- Reviewer for Bayesian Analysis (3 times), Journal of Computational Graphics and Statistics, Statistical Science, TEST (2 times), 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).