LAMBERT DE MONTE

L.DEMONTE@ED.AC.UK

EDUCATION

University of Edinburgh, Edinburgh, United Kingdom _Sep. 2022 –_
PhD Statistics
Supervisors: Dr. Ioannis Papastathopoulos, Prof. Gabriele C. Hegerl

King Abdullah University of Science and Technology, Thuwal, Saudi Arabia _Feb. 2024 – May 2024_
Visiting PhD student
Supervisor: Prof. Raphaël Huser

McGill University, Montréal, Canada _Sep. 2020 – June 2022_
MSc Mathematics and Statistics
Supervisor: Prof. Christian Genest

McGill University, Montréal, Canada _Sep. 2017 – May 2020_
BSc Mathematics and Computer Science

RESEARCH INTERESTS

- Extreme value theory, Multivariate and spatial statistics, Graphical modelling
- Probabilistic forecasting
- Environmental applications in the context of climate change.

PUBLICATIONS

- Papastathopoulos, I., De Monte, L., Campbell, R., and Rue, H. (2023) _Statistical inference for radially-stable generalized pareto distributions and return level-sets in geometric extremes_, arXiv preprint.
- Genest, C. and De Monte, L. (2021) _À la recherche de la Rondurie_, Accromath, Volume 16 p.24-29.

SOFTWARE

- R package geometricExtremes: Creator and maintainer. Based on Papastathopoulos et al. (2023).

PRESENTATIONS AND POSTER SESSIONS

- CMStatistics (invited presentation): _Bayesian inference for radially-stable distributions_. _Dec. 2023_
- Séminaires de sciences de la décision HEC Montréal (invited presentation): _Multivariate extremes – A geometric Bayesian inference approach_. _Sep. 2023_
- 13th International Conference on Extreme Value Analysis (contributed poster): _Bayesian approach to geometric inference for multivariate extremes_. _Jun. 2023_
- BIRS-IMAG Modern Statistical and Machine Learning Approaches for High-Dimensional Compound Spatial Extremes (invited short presentation): _Geometric inference for Hüsler–Reiss random vectors_. May 2023

AWARDS

School of Mathematics, University of Edinburgh _Sep. 2023_
- Full PhD Studentship: £23,000 tuition and £16,000 stipend per year
Mitacs Canada _Jan. 2022_
- Funding for research on extreme value modeling in partnership with Hydro-Québec. $30,000 (CAD)

WORK EXPERIENCE

Hydro-Québec Research Institute (IREQ) _Jan. 2022 – Aug. 2022_
- Research partnership to develop methods for the statistical post-treatment of weather forecasts, specifically of extreme meteorological events.

DataHub, National Bank of Canada _May 2019 - Sept. 2020_
- Development and automation of the official DataHub credit card data base.
- Statistical modeling of credit card use and behaviors.

RELEVENT EXPERIENCE

Teaching Assistantships (University of Edinburgh)

Tutoring workshops. Marking of assignments and examinations. List of courses:

- MATH11176 – Extended Statistical Programming	*Sep. 2023 – Dec. 2023*
- MATH11187 – Generalised Regression Models	*Sep. 2023 – Dec. 2023*
- MATH08066 – Probability	*Sep. 2023 – Dec. 2023*
- MATH10093 – Statistical Computing	*Jan. 2023 – May 2023*
- MATH08051 – Statistics	*Jan. 2023 – May 2023*

Teaching Assistantships (McGill University)

Preparation of tutorial sessions, office hours availabilities for course related questions. Marking of midterm and final exams, supervision of assignment marking. List of courses:

- MATH 324 – Statistics	*Jan. 2022 – May 2022*
- MATH 323 – Probability	*Sep. 2021 – Dec. 2021*
- MATH 203 – Principles of Statistics	*Jan. 2021 – May 2021*

Statistics Helpdesk (McGill University)   *Sep. 2020 – Dec. 2021*

Providing help to undergraduate students in Statistics and Probability. Theoretical and programming guidance for courses in the range MATH 2XX - 5XX.

Undergraduate Project Guidance (McGill University)

Guidance of three students towards the completion of an undergraduate project in extreme value theory.

- MATH 470	*Jan. 2022 – May 2022*
- MATH 410	*Jan. 2021 – May 2021 and Sep. 2021 – Dec. 2021*

PROGRAMMING

Languages: R, Julia, Python.

LANGUAGES

Bilingual: French, English.