

Lídia Maria André

ASSISTANT PROFESSOR (LECTURER)

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Education

Lancaster University

United Kingdom

2021 - 2025

PHD STATISTICS

- Thesis: "Modelling and inference for the body and tail regions of multivariate data"
- Supervisors: Professor Jennifer Wadsworth

Lancaster University

United Kingdom

2020 - 2021

MRES STATISTICS AND OPERATIONAL RESEARCH, GRADE: DISTINCTION

- Project: "Dependence Models for Actuarial Data"
- Supervisors: Professor Jennifer Wadsworth, Dr. Adrian O'Hagan (UCD, Ireland)

Faculty of Sciences, University of Lisbon

Portugal

2017 - 2019

MSc STATISTICS AND OPERATIONAL RESEARCH, GRADE: 18/20

- Dissertation: "Copula Models for Dependence: Comparing Classical and Bayesian Approaches"
- Supervisors: Dr. Patrícia de Zea Bermudez

University of Bologna

Italy

2017 - 2018

MSC STATISTICAL SCIENCES - ERASMUS PROGRAMME

- Analysis of Categorical Data: 24/30
- Survey Sampling: 24/30
- Systems and Algorithms for Data Science: 30/30

Lisbon School of Economics & Management, University of Lisbon

Portugal

2014 - 2017

BSC MATHEMATICS APPLIED TO ECONOMICS AND MANAGEMENT, GRADE: 15/20

Professional Experience

2026 - **Assistant Professor (Lecturer):** Statistics and Actuarial Sciences, ISEG, University of Lisbon, Portugal

2025 **Postdoctoral Research Fellow:** X-vine models for multivariate extremes, University of Namur, Belgium

2024 **Research Associate:** Computational Skills Project, Lancaster University, United Kingdom

2021 - 2023 **Graduate Teaching Assistant,** Department of Mathematics and Statistics, Lancaster University, United Kingdom

2019 - 2020 **MSc Research Fellow,** Portuguese Institute for Sea and Atmosphere, Portugal

2012 - 2017 **Monitor at Summer Camp (for children aged 3-10),** Junta de Freguesia de Carnide, Lisboa, Portugal

Interests

Statistics of Extremes, Software Development, Machine Learning, High Dimension Statistics

Publications

PUBLISHED

André, L. M., Wadsworth, J. L., Huser, R. (2025). Neural Bayes estimation and selection of complex bivariate extremal dependence models. *Extremes*.

André, L. M., Campbell, R., D'Arcy, E., Farrell, A., Healy, D., Kakampakou, L., Murphy, C., Murphy-Barltrop, C.J.R., Speers, M. (2024). Extreme value methods for estimating rare events in Utopia. *Extremes*.

André, L. M., Wadsworth, J. L., O'Hagan, A. (2024). Joint modelling of the body and tail of bivariate data. *Computational Statistics & Data Analysis*.

André, L. M., Figueiredo, I., Carvalho, M. L., Simões, P., Natário, I. (2020). Spatial Modelling of Black Scabbardfish Fishery Off the Portuguese Coast. *ICCSA 2020*.

André, L. M., de Zea Bermudez, P. (2020). Modelling dependence between observed and simulated wind speed data using copulas. *Stochastic Environmental Research Risk Assessment*.

IN REVIEW

André, L. M., Tawn, J. A. (2025). Gaussian mixture copulas for flexible dependence modelling in the body and tails of joint distributions. *Under review. Preprint in <https://arxiv.org/pdf/2503.06255.pdf>*

Awards

- 2025 **Prémio SPE 2025**, Sociedade Portuguesa de Estatística
2023 **23rd European Young Statisticians Meeting**, European Regional Committee of the Bernoulli Society
2019 **XXIV Congresso da Sociedade Portuguesa de Estatística (Scolarship)**, Sociedade Portuguesa de Estatística

Teaching Experience

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|---------------------------------------------------------|-----------------------------------------------------------------|
| MATH101: Calculus (Autumn 2021) | MATH403: Statistical Foundations I (Autumn 2023) |
| MATH102: Further Calculus (Autumn 2021) | MATH502: Statistical Fundamentals II (Autumn 2021, 2022) |
| MATH235: Statistics II (Spring 2022, 2023) | STOR605: Inference (Autumn 2021) |
| MATH331: Bayesian Statistics (Autumn 2021, 2022) | |

Skills and Activities

COMPUTING SKILLS

- Primary:** R (and R packaging) and Julia
Frequent use: LaTeX, HPC, SLURM, GitHub
Brief knowledge: Python, MATLAB, C++, SPSS, SQL, JAGS, WinBUGS, OpenBUGS, GiveWin, TSP

LANGUAGES

- Native **Portuguese**, Proficiency
C2 **English**, IELTS Academic: Band score 7.5
A2 **Italian**, Alma Mater Studiorum Università di Bologna
A1 **Spanish**, COMPETIR - Formação e Serviços, SA

COMMITTEES (O - Organiser; CO - Co-Organiser; OC - Organising Committee; CM - Committee Member)

- | | |
|----------------------------------------------------------|--------------------------------------------------|
| 2023 - 2024 Lancaster Extremes research group , O | 2022 - 2023 STOR-i Extremes Workshop , OC |
| 2022 - 2023 STOR-i computing research group , CO | 2022 - 2023 STOR-i Womens+ Network , CM |

SUPERVISION

July 2022 **Rui Zhang**, STOR-i Intern

Lancaster University