

# Lidia André

POSTDOCTORAL RESEARCH FELLOW

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## Education

### Lancaster University

United Kingdom

#### PHD STATISTICS

2021 - 2024

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

### Lancaster University

United Kingdom

#### MRES STATISTICS AND OPERATIONAL RESEARCH, GRADE: DISTINCTION

2020 - 2021

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

### Faculty of Sciences, University of Lisbon

Portugal

#### MSC STATISTICS AND OPERATIONAL RESEARCH, GRADE: 18/20

2017 - 2019

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

### University of Bologna

Italy

#### MSC STATISTICAL SCIENCES - ERASMUS PROGRAMME

2017 - 2018

- 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

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

2014 - 2017

## Professional Experience

2025— **Postdoctoral Research Fellow: X-vine models for multivariate extremes**, Université de Namur

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

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

**Research Fellow:** Investigation of the spatial distribution of a fish species where the focus was on assessing if

2019 - 2020 using Preferential Sampling would improve the estimation of such distribution, Portuguese Institute for Sea and Atmosphere

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

## Research Interests

**Main interests:** Statistics of Extremes (with particular interest in multivariate extremes), Computational Statistics and Copula Theory

**Other interests:** High Dimension Statistics, Spatial Statistics, Bayesian Inference and Machine Learning/AI

## Publications

### PUBLISHED

**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*.

## Awards

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

## Conferences

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### POSTER PRESENTATIONS

- February 2024. *ML-based inference for complex dependence models*. Causality in Extremes Workshop, Geneva, Switzerland.  
January 2024. *Jointly Modelling the Body and Tail of Multivariate Data*. STOR-i Annual Conference, Lancaster, UK.  
May 2022. *Jointly Modelling the Body and Tail of Multivariate Data*. 5th International Conference on Advances in Extreme Value Analysis and Application to Natural Hazards, Orlando, Florida, USA.  
April 2022. *Jointly Modelling the Body and Tail of Multivariate Data*. Data on the Lake Conference, Windermere, UK.

### CONTRIBUTED PRESENTATIONS

- September 2023. *Joint modelling of the body and tail of bivariate data*. STOR-i Extremes Workshop, Lancaster, UK.  
September 2023. *Joint modelling of the body and tail of bivariate data*. 23rd European Young Statisticians Meeting, Ljubljana, Slovenia.  
June 2023. *Joint modelling of the body and tail of bivariate data*. Extreme Value Analysis Conference, Milan, Italy.  
March 2022. *Introduction to Extremes with R*. University of Lisbon Extremes Webinar (Joint workshop), Lisbon, Portugal.  
July 2020. *Spatial Modelling of Black Scabbardfish Fishery off the Portuguese Coast*. 20th International Conference on Computational Science and Its Applications, Cagliari, Italy.  
November 2019. *Bivariate Copula Models for Dependence: Application to Wind Speed Data*. XXIV Congresso da Sociedade Portuguesa de Estatística, Amarante, Portugal.

## Teaching Experience

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

## Activities

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

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

### SUPERVISION

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

Lancaster University

### COMPUTING SKILLS

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

### LANGUAGES

<b>Native:</b>	<b>Portuguese</b> , Proficiency
<b>C2:</b>	<b>English</b> , IELTS Academic: Band score 7.5
<b>A2:</b>	<b>Italian</b> , Alma Mater Studiorum Unibo
<b>A1:</b>	<b>Spanish</b> , COMPETIR - Formação e Serviços, SA