

# Lídia Maria André

ASSISTANT PROFESSOR (LECTURER)

ISEG, 1200-781 Lisbon, Portugal

✉ lidiamandre@iseg.ulisboa.pt | 🏷 <https://lidiamandre.github.io> | 🗂 <https://github.com/lidiamandre> | 📞 0000-0002-0887-0882

## 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

---

- |   |   |
|---|---|
| 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) |   |

## 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 <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*