

# Michaël Lalancette

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## Education

**Ph.D. in Statistics | 09/2017 – | University of Toronto**

- GPA: 4.0/4.0
- Supervisor: Prof. Stanislav Volgushev

**M.Sc. in Statistics | 09/2015 – 08/2017 | Université de Montréal**

- GPA: 4.275/4.3
- Thesis: [Convergence of a Random Walk Metropolis Algorithm for Bimodal Target Distributions](#)
- Supervisor: Prof. Mylène Bédard

**B.Sc. in Mathematics | 09/2012 – 05/2015 | Université de Montréal**

- GPA: 3.69/4.3 (Award of academic excellence)

## Publications

**Lalancette, M., Engelke, S. and Volgushev, S. (2020+).** "Rank-based Estimation under Asymptotic Dependence and Independence, with Applications to Spatial Extremes." To appear in *Annals of Statistics*. ([arXiv](#))

## Talks and presentations

**Invited seminar at the Department of Mathematics | Technical University of Munich | 11/2021**

- Title: The extremal graphical lasso

**Invited seminar at the Institute of Statistics, Biostatistics and Actuarial Sciences | Université Catholique de Louvain | 10/2021**

- Title: The extremal graphical lasso

**Invited talk at the 12th International Conference on Extreme Value Analysis | University of Edinburgh | 07/2021**

- Title: Concentration and asymptotic normality of the empirical variogram, with application to structure learning

**Contributed talk at the 2021 Annual Meeting of the SSC | Online | 06/2021**

- Title: Rank-Based Estimation Under Asymptotic Dependence and Independence, with Applications to Spatial Extremes

**Contributed talk at Statistics Graduate Student Research Day | Fields Institute, Toronto | 04/2021**

- Title: Rank-Based Estimation Under Asymptotic Dependence and Independence, with Applications to Spatial Extremes

**Invited talk at Symposium Annuel en Mathématiques pour un Avenir en Recherche et en Industrie (SAMARI) | Université de Montréal | 03/2021**

- Title: La Théorie des Valeurs Extrêmes

**Contributed talk at the 11th International Conference on Extreme Value Analysis | University of Zagreb | 07/2019**

- Title: Rank-based M-estimation for Tail Dependence and Independence

**Poster presentation at Statistics Graduate Student Research Day | Fields Institute, Toronto | 04/2019**

- Title: Rank-based M-estimation for Tail Dependence and Independence

**Contributed talk at the 2018 Annual Meeting of the SSC | McGill University | 06/2018**

- Title: Convergence of a Random Walk Metropolis Algorithm for Bimodal Target Distribution

**Talk at Clubmath | Université de Montréal | 11/2016**

- Title: *A priori* information and Bayesian Statistics

**Talk at Graduate Student's Seminar | Université de Montréal | 10/2016**

- Title: Optimal scaling of the Random Walk Metropolis algorithm

## Scholarships and awards

**Arts & Science Doctoral Excellence Scholarship | University of Toronto | 06/2021**

- Worth: 5 000\$

**Postgraduate Scholarship - Doctoral | Natural Sciences and Engineering Research Council of Canada | 09/2019 – 08/2021**

- Worth: 42 000\$

- Declined

**Probability Section Student Research Presentation Award | Statistical Society of Canada | 06/2018**

- Worth: 500\$

- Awarded for the best student research presentation in the field of probability given at the 2018 SSC annual meeting

**Statistics Graduate Fellowship Award | Department of Statistical Sciences, University of Toronto | 10/2017, 11/2018**

- Worth: 1 500\$/year (2 years)

**Ontario Graduate Scholarships | Government of Ontario | 09/2017 – 08/2018, 09/2018 – 08/2019, 09/2019 – 08/2020, 09/2020 – 08/2021**

- Worth: 15 000\$/year (4 years)

**Doctoral Scholarship | Fonds de Recherche du Québec - Nature et Technologies | 09/2017 – 08/2020**

- Worth: 60 000\$

**Bourse FESP de fin d'année | Département de Mathématiques et de Statistique, Université de Montréal | 02/2016, 04/2017**

- Worth: 1 000\$ (2016) and 2 430\$ (2017)

## Teaching experience

**Instructor | University of Toronto | 05/2019 – 06/2019**

- STA247 (Probability with Computer Applications)

**Teaching Assistant | University of Toronto | 09/2018 – 04/2019**

- STA490 (Statistical Consultation, Communication, and Collaboration)

**Instructor | Université de Montréal | 01/2017 – 04/2017**

- STT2100/STT6115 (Bayesian Decision Theory, Cross-listed graduate and undergraduate course)

**Teaching Assistant | Université de Montréal | 01/2015 – 12/2016**

- STT2000 (Survey Sampling Theory)
- MAT1978 (Probability and Statistics for Scientists and Engineers)
- STT3700 (Statistical Inference)
- STT1700 (Introduction to Statistics)
- MAT2717 (Stochastic Processes)
- STT1901 (Statistics for Social Scientists)

## Service and leadership

**Peer review work**

- I have served as a reviewer for the *Journal of Computational and Graphical Statistics* and for *Extremes*.

**President | Statistics Graduate Students' Union | University of Toronto | 09/2018 – 08/2019**

- Responsibilities include supervising all of the executive committee's activities.

**Chair | Organizing committee, Statistics Graduate Student Research Day | Fields Institute, Toronto | 10/2018 – 04/2019**

- Responsibilities included inviting speakers, securing space and funding, managing most of the local arrangements, supervising and animating the event.
- More information about the event on the [webpage](#).

**Committee Member | Association of Graduate Students in Mathematics and Statistics | Université de Montréal | 11/2016 – 08/2017**

- I was in charge of organizing meetings and social activities for graduate students.

**Volunteer | Canadian Undergraduate Mathematics Conference, Montréal | 20/07/2017**

- I was invited to share my experience and knowledge about graduate studies in mathematics and statistics at Université de Montréal.

**Volunteer | Congrès MATH.en.JEANS 2017, Montréal | 30/03/2017 – 31/03/2017**

- I was invited to assist students of middle school and high school levels in solving, and presenting their solutions to, university level mathematics problems.

**Volunteer | 2016 School Fair, Université de Montréal | 06/11/2016**

- I represented the Département de Mathématiques et de Statistique.

## Computer knowledge

**Programming languages:** C, C++, html/css, markdown

**Statistical and mathematical softwares:** R, SAS, SPSS, MATLAB, Mathematica

**Other softwares:** L<sup>A</sup>T<sub>E</sub>X, Microsoft Office

## Personnal information

**Language skills:** French and English (fluent), German (introductory)

**Citizenship:** Canadian

Last updated on: October 18, 2021