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Ryan Campbell

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Research Interests

Multivariate extreme value theory and its applications, dependence modelling.

Education

2021–2025 PhD Statistics, Lancaster University

Thesis: Statistical Exploits of New Insights for Multivariate Extremes

Supervisor: Jennifer L. Wadsworth

2019–2020 MSc Mathematics & Statistics, McGill University

Thesis: Deterministic Gaussian Averaged Neural Networks

Supervisor: Adam Oberman

2015–2018 BSc Mathematics, McGill University

Research project: Semiparametric Modelling of Max-Stable Processes Using

Kendall's Tau

Supervisor: Johanna Nešlehová

Publications

- [1] L.M. André, R. Campbell, E. D'Arcy, A. Farrell, D. Healy, L. Kakampakou, C. Murphy, C.J.R. Murphy-Barltrop, M. Speers. Extreme value methods for estimating rare events in Utopia. *Extremes*, 1–23, 2024.
- [2] J. L. Wadsworth and **R. Campbell**. Statistical inference for multivariate extremes via a geometric approach. *Journal of the Royal Statistical Society Series B: Statistical Methodology*, (86)5: 1243–1265, 2024.

Preprints

- [1] **R. Campbell** and J. L. Wadsworth. Piecewise-linear modeling of multivariate geometric extremes. *arXiv:2412.05195*, 2024.
- [2] I. Papastathopoulos, L. de Monte, **R. Campbell**, H. Rue. Statistical inference for radially-stable generalized Pareto distributions and return level-sets in geometric extremes. *arXiv:2310.06130*, 2023.

- [3] **R. Campbell**, C. Finlay, and A. M. Oberman. Adversarial Boot Camp: label free certified robustness in one epoch. *arXiv:2010.02508*, 2020.
- [4] **R. Campbell**, C. Finlay, and A. M. Oberman. Deterministic Gaussian averaged neural networks. *arXiv:2006.06061*, 2020.

Presentations

Nov. 2024 Various statistics seminars in France and Switzerland

Title: A geometric approach to multivariate extremal inference

Locations: Inria Grenoble, Université de Genève, École Polytechnique Fédérale de Lausanne, Université Claude Bernard Lyon 1, INRAE Avignon.

Sept. 2024 UQÀM Statistics Seminar

Title: New developments for a geometric approach to multivariate extremal

inference

Location: UQÀM, Montréal, QC, Canada

Oct. 2023 HEC Statistics Seminar

Title: Statistical inference for multivariate extremes via a geometric approach

Location: HEC Montréal, Montréal, QC, Canada

Sept. 2023 STOR-i Extremes Workshop (STEW)

Title: Modelling extremal dependence of a 3-dimensional oceanographic

dataset via a semi-parametric geometric approach

Location: Lancaster University, Lancaster, UK

June 2023 13th International Conference on Extreme Value Analysis

Title: A geometric approach for modelling negative asymptotic dependence

Location: Bocconi University, Milan, Italy

Teaching Assistantships

Lancaster University

Winter 2024	MATH333	Statistical Models (GLMs)
Winter 2024	MATH113	Convergence and Continuity
Winter 2023	MATH140	Statistics
Winter 2022	MATH456/556	Extreme Value Theory
Winter 2022	MATH235	Statistics II
Fall 2021	MATH330	Likelihood Inference

McGill University

Fall 2020	MATH208	Intro. to Statistical Computing
Fall 2019	MATH597	Topics in Applied Mathematics: Mathematics of Ma-
		chine Learning
Fall 2019	MATH223	Linear Algebra

Research & Professional Activities

• Data Science Intern

Desjardins General Insurance Group. Lévis, Québec. June–December 2020 (part-time), January–June 2021 (full-time)

Honours, Awards, and Funding

FRQNT Doctoral Research Scholarship	CA\$25,334
NSERC Postgraduate Scholarship-Doctoral	CA\$63,000
Nick Smith Prize	£500
EPSRC Mathematical Sciences studentship	£ $62,436$ (minimum)
Mitacs internship at Desjardins	CA\$13,000
Master's degree funding	CA\$20,500
McGill University Graduate Excellence Award	CA\$3,400
Science Undergraduate Research Award	CA\$6,500
	NSERC Postgraduate Scholarship-Doctoral Nick Smith Prize EPSRC Mathematical Sciences studentship Mitacs internship at Desjardins Master's degree funding McGill University Graduate Excellence Award

Languages & Skills

- Fluent in English and French.
- Proficient in R, Python (incl. PyTorch), Matlab, LaTeX, Java, HTML, Linux

Extracurricular Activities

- Treasurer, Lancaster University Folk Society Lancaster University 2023–2025 academic years.
- VP Finance, Graduate Student Association for Mathematics and Statistics (GSAMS) McGill University 2019–2020 academic year.
- \bullet Volunteer at the 2018 Statistical Society of Canada annual meeting

Roles: Setting up audio-visual equipment for presentations and directing conference attendees to presentations.

Location: McGill University

3-6 June 2018