Lisandro Javier, Fermín

Personal data

Birth date: 29/03/1977
Professional addres :
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Professional data

2012———	**Associate Professor**, *at CIMFAV, FacIng., Universidad de Valparaiso*, Chile.
2011–2012	**Assistant Professor**, *at CIMFAV, FacIng , Universidad de Valparaiso*, Chile.
2009–2011	**Postdoctoral Fellow**, *at Regularity Team of INRIA-Saclay*, France.
2008–2009	**ATER**, *at Université Paris V Descartes*, Francia.
2007–2008	**ATER**, *at Université Paris Sud XI*, Francia.
2006–2007	**Teacher Assistant**, *at Universidad Central de Venezuela.*
2002–2004	**Junior Research Engineer**, *at INTEVEP-PDVSA*, Venezuela.
1999–2006	**Teacher Assistant**, *at Universidad Central de Venezuela.*

Education

2004–2008	**Ph.D in Mathematics**, *Université Paris-Sud XI*, France.
Thesis:	*Aggregation of stochastic processes, disaggregation and long memory.*
Adviser:	Didier Dacunha-Castelle, Emeritus Professor Professor at Université Paris-Sud XI, and José R. Leon, Full Professor at Universidad Central de Venezuela.
2000–2002	**Master in Stochastic Models**, *Universidad Central de Venezuela.*
Thesis:	*Signals characterizations by means of a multifractal formalism based in the wavelet transform modulus maxima.*
Adviser:	Wilfredo Urbina (Professor at De Paul University - Chicago), and Nelson D. Marquez, (Professor at London University.
1994–1999	**Bachelor of Science in Mathematics**, *Universidad Central de Venezuela.*
Thesis:	*Simulations and classifications of pressures trajectories in extraction petroleum models.*
Adviser:	Ricardo Rios, Professor at Universidad Central de Venezuela.

Awards and fellowships

2005–2008 **Fellowship of Excellence Eiffel**, *France.*

2000–2002 **Fellowship CDCH-UCV**, *Universidad Central de Venezuela.*

1999– **MagnaCumLaude Bachelor of Science in Mathematic**, *Universidad Central de Venezuela.*

Ongoing funded research projects

2016-2017 **MATHAMSUD-CONICYT**, *Statistical inference for dependent stochastic processes and application in renewable energy. Código 16-MATH-03 SIDRE*, Co-Investigadores..

2011-2023 **InnovaChile CORFO**, *Atracción de Centros Internacionales a Chile bajo el nombre de CIRIC. (Fase 1 y 2)*, Investigador.

Projects in the last 5 years

2012-2014 **DIUV**, *Modelización estocástica de la no-ahderencia a regímenes de medicación*, Universidad de Valparaíso.

2012-2013 **FIC Regional CONICyT**, *Generación de estrategias para la sustentabilidad hídrica de la Provincia de Petorca bajo escenarios de cambio climático*, FIC.

2012-2015 **Innova Chile CORFO - Chilquinta**, *Sistema georreferenciado de pronóstico de riesgo para la distribución eléctrica asociado a eventos metereológicos extremos.*

2012-2015 **Anillo - CONICyT**, *Red de Análisis Estocástico y Aplicaciones (sistemas abiertos, energía y dinámica de la información).*

2009-2012 **ANIFRAC**, *Uncertainties in processes with fractal characteristics*, DIGITEO DIM.

Publications

2017 **L. Fermín, R. Ríos and L.A. Rodríguez**, *A Robbins-Monro algorithm for non-parametric estimation of NAR process with Markov-Switching: consistency*, Journal of Time Series Analysis, DOI: 10.1111/jtsa.12237..

2017 **L. Fermín and J. Lévy-Véhel**, *Variability and Singularity Arising From Poor Compliance in a Pharmacokinetic Model II: The Multi-Oral Case*, Journal of Mathematical Biology, 74(4), pp 809–841.
doi:10.1007/s00285-016-1041-1

2016 **L. Fermín, R. Ríos and L. Rodríguez**, *Modelos de Markov Ocultos.*, XXIX Escuela Venezolana de Matemáticas, EMALCA–VENEZUELA, pp 1-123. Ediciones IVIC, ISBN 978-980-261-169-0.

2006 **D. Dacunha-Castelle and L. Fermín**, *Aggregation of doubly stochastic interactive Gaussian processes and Toeplitz forms of U-statistics*, Dependence in Probability and Statistics. Lecture Notes in Statistics, 187, Eds. Bertail P., Doukhan P. et Soulier P., 287-302.

2006 **D. Dacunha-Castelle and L. Fermín**, *Disagregation of long memory processes on C^∞ class*, Electronic Communications in Probability, 11, 35-44.