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Citizenship: Spainsh
Languages: Spanish and English
Address: Department of Quantitative Methods in Economics and Business Administration
University of Las Palmas de Gran Canaria
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Current and Previous Appointments

2009–2015: Secretary of Department of Quantitative Methods in Economics and Business Administration. University of Las Palmas de Gran Canaria

1998–2016: Senior Lecturer in Economics (Mathematics). Department of Quantitative Methods in Economics and Business Administration. University of Las Palmas de Gran Canaria

1990–98: Lecturer in Economics (Mathematics). Department of Applied Economics. University of Las Palmas de Gran Canaria

2016–present: Professor in Economics (Mathematics). Department of Quantitative Methods in Economics and Business Administration. University of Las Palmas de Gran Canaria

Education

1987 M.Sc. in Mathematics. University of La Laguna (Spain)

2001 M.Sc. in Economics. Universidad Nacional de Educación a Distancia (Spain)

1996 Ph. D. in Economics (Summa cum laude)
Faculty of Economics and Business Administration, University of Las Palmas de Gran Canaria. Thesis: Bayesian Statistics in Actuarial Science with Application in Insurance Premiums

Research Interest

Distributions Theory, Bayesian Statistics, Robustness, Bayesian Applications in Eeconomics (Actuarial, Credibility, Ruin Theory,...)

Grants and Awards

1995–96 Grant. Técnicas estadísticas bayesianas en credibilidad con aplicación a la fijación de primas de seguros. Caja Insular de Ahorros de Canarias. Fundación Universitaria de Las Palmas.

2008 Award. IV International award in insurance, Julio Castelo Matrán. Fundación Mapfre.

2014 Visiting Research Scholar Grant, 16 June–11 July, 2014. Department of Economics. University of Melbourne.

Organization of Academic Events

2001 Local organizer
IX Jornadas de la Asociación ASEPUMA Las Palmas de Gran Canaria (Spain)

2005 VII Meeting of the Net RIRAG–SMD
Las Palmas de Gran Canaria (Spain)

2007 Second Meeting in Research in Insurance and Risk Management
Castro Urdiales (Cantabria, Spain)

2008 Third Meeting in Research in Insurance and Risk Management
Madrid (Spain)

2011 Fourth Meeting in Research in Insurance and Risk Management
Madrid (Spain)

2006: Chair. Internacional Conference on Mathematical and Statistical Modeling in Honor of E.Castillo
Universidad de Castilla-La Mancha

2007 Chair. Second Meeting in Research in Insurance and Risk Management
Castro Urdiales (Cantabria, Spain)

2008 Chair. Second Meeting in Research in Insurance and Risk Management
Madrid (Spain)

2005 Participant at the thesis tribunal of the Doctorate on
Herramientas para la toma de decisiones económicas en el análisis coste–efectividad. Aportaciones Bayesianas con datos clínicos
University of Las Palmas de Gran Canaria

2009 Participant at the thesis tribunal of the Doctorate on
Aportaciones a la Economía de la Complejidad
University of Cantabria

2019 GRAN CANARIA SSTD2019. IV Spring Symposium on Challenges in Tourism Development June 6th and 7th, 2019, GRAN CANARIA ISLAND (SPAIN).

Editorial Duties

- 2012– Associate Editor, Statistical Methodology.
- 2018– Associate Editor, Mathematical Problems in Engineering.
- 2020.– Chilean Journal of Statistics.

- 2020.– Risks.
- 2019– Journal of Financial and Risk Management (Reviewer Board)
- 2018–2020 Guess Editor of Special Issue in *Symmetry*, "Symmetric and Asymmetric Distributions: Theoretical Developments and Applications I" and "Symmetric and Asymmetric Distributions: Theoretical Developments and Applications II"
- Revista *Communications in Statistics-Theory and Methods*, incluida en el catálogo Journal Citation Reports.
- Revista *Communications in Statistics-Simulation and Computation*, incluida en el catálogo Journal Citation Reports.
- Revista *Communications in Statistics-Case Studies and Data Analysis*, incluida en el catálogo Journal Citation Reports.
- 2015– Member of the Editorial Board, University of Las Palmas de Gran Canaria.

Referee

Astin Bulletin, Hacettepe Journal of Mathematics and Statistics, North American Actuarial Journal, Journal of Statistical Planning and Inference, Communications in Statistics: Theory and Methods, Communications in Statistics: Simulation and Computation, Statistics and Operational Research Transactions: SORT, Estudios de Economía Aplicada, Journal of Computational and Applied Mathematics, Insurance: Mathematics and Economics, Statistical Methodology, Journal of Probability and Statistics, European Journal of Operational Research, Asian Pacific Management Review, Statistical Methodology, Test, Journal of Multivariate Analysis, Journal of Industrial and Management Optimization, Statistics and Operations Research Transactions (SORT), Statistics & Probability Letters, Water Environment Research, Journal Statistical Methods and Applications, Bulletin of the Malaysian Mathematical Sciences Society, Scandinavian Actuarial Journal, Statistics, World Applied Science Journal, Statistical Methods and Applications, Scandinavian Journal of Statistics, Journal of Banking and Finance, Applied Mathematics–A Journal of Chinese Universities, Applied Mathematical Modelling, AStA Advances in Statistical Analysis, ALEA (Latin American Journal of Probability and Mathematical Statistics), Mathematics and Computer in Simulation, Colombian Journal of Statistics, Advanced Mathematical Models and Applications, FILOMAT, Risks, Electronic Journal of Applied Statistical Analysis, American Journal of Mathematical and Management Sciences, OPSEARCH, Axioms, REVStat, British Journal of Economics, Management & Trade, Simmetry, Journal of Computational Methods in Sciences and Engineering, Physica A, Reliability Engineering & System Safety, Pakistan Journal of Statistics, Journal of Statistical Distributions and Applications, European Journal of Operational Research, SCIENCE CHINA Mathematics, International Journal of Modeling, Simulation, and Scientific Computing, Advanced Mathematical Models and Applications, Journal of Probability and Statistics, Risks, American Journal of Mathematical and Management Sciences, Electronic Journal of Applied Statistical Analysis, Journal of Risk Management and Finance, Mathematical Problems in Engineering, European Actuarial Journal, Empirical Economics, Journal of Modern Applied Statistical Methods, The American Statistician, Journal of Statistics: Advances in Theory and Applications, Applied Economics, International Journal of Computer Mathematics, Stats, Natural Resource Modeling, Journal of Air Transport Management, Annals of Tourism Research, PLOS ONE, Water, Asian Journal of Probability and Statistics, Mathematics, South African Statistical Journal (SASJ), Austrian Journal of Statistics, Mathematical Reviews (American, Mathematical Society, AMS).

Teaching Experience

1987–90 Mathematics, Secondary School

1990– Mathematics in Economics, University of Las Palmas de Gran Canaria

1998– Actuarial Statistics, Doctoral Program in Economics, University of Las Palmas de Gran Canaria.

Participation in Research Projects

1995–96 Técnicas estadísticas bayesianas en credibilidad con aplicación a la fijación de primas de seguros
Caja Insular de Ahorros de Canarias– Fundación Universitaria de Las Palmas
Supervisor

1995–96 Modelización de la Opinión del Experto en Procesos de Auditoria y de Teoría de la Credibilidad mediante Técnicas Estadísticas Bayesianas
Dir. Gral. Univ. e Inv. Gob. de Canarias
Member

1996–98 La Utilización de Formulaciones Imprecisas de la Opinión del Experto en los Campos Siguientes: Auditoria de Cuentas, Cálculo de Primas en Estadística Actuarial
D.G.Y.C.I.T., Number, PB95-1194
Member

1998 Métodos Bayesianos para la Valoración de Parques Urbanos en Las Palmas de Gran Canaria
LOPESAN, S.A., Informaciones Canarias, S.A. – Canarias 7 y Colegio Oficial de Economistas de Canarias
Member

1997-98: Atractor
University of Las Palmas de Gran Canaria
Member

2000–02 Nuevas metodologías cuantitativas en la economía y sus aplicaciones
Dirección General de Universidades e Investigación (Gob. Aut. de Canarias). Number, PI2000/061
Member

2001–04 Metodología para la evaluación económica de los efectos de la contaminación sobre salud humana. Aplicaciones en España
Ministerio de Ciencia y Tecnología. Number, BEC2000/0412
Member

2002–04 Modelización de la opinión del experto en auditoria de cuentas y estadística actuarial
Ministerio de Ciencia y Tecnología. Number, BEC2001/3774
Member

2002–04 Aplicación de un nuevo sistema de información sobre servicios de salud mental (SIG–RIRAG) a la descripción estandarizada de la provisión y utilización de servicios psiquiátricos en España
Instituto de Investigación en Salud Carlos III. Redes Temáticas en Investigación Cooperativa
Member

2005 Herramientas Bayesianas en la Economía y la Empresa: especial énfasis en la auditoría de cuentas, la estadística actuarial y el análisis coste efectividad de la economía de la salud
D.G.U.I. (Gob. Aut. de Canarias). Number, PI2003/033
Member

2005: "Estrategias para el aprendizaje electrónico (e–learning) en las matemáticas para las ciencias económicas y empresariales en el marco del EEES". Ministerio de Educación y Ciencia. Number: EA2005–0103

2005 Estadística bayesiana con aplicaciones en problemas actuariales y financieros
University of Las Palmas de Gran Canaria
Supervisor

2006–09 Técnicas estadísticas bayesianas para la toma de decisiones económicas. Aportaciones y aplicaciones a los siguientes campos: estadística actuarial, análisis coste–efectividad para datos clínicos y auditoría de cuentas
Ministerio de Educación y Ciencia. Number, SEJ2006–12685
Member

2009–12 Técnicas estadísticas bayesianas para la toma de decisiones económicas. Aportaciones y aplicaciones a los siguientes campos: estadística actuarial, análisis coste–efectividad para datos clínicos y auditoría de cuentas
Ministerio de Educación y Ciencia. Number, SEJ2006–12685
Member

2009: "Programa Piloto Prometeo de Innovación Educativa de la Universidad de Las Palmas de Gran Canaria", Universidad de Las Palmas de Gran Canaria

2010: "Programa Piloto Prometeo de Innovación Educativa de la Universidad de Las Palmas de Gran Canaria", Universidad de Las Palmas de Gran Canaria

2011: "Programa Piloto Prometeo de Innovación Educativa de la Universidad de Las Palmas de Gran Canaria", Universidad de Las Palmas de Gran Canaria

Publications in Books

1996 E. Gómez-Déniz et al. Ingresar en la ULPGC. ¨Estás preparado?...Averígualo!. ULPGC

2001 E. Gómez-Déniz et al. Introducción a las Matemáticas para las Ciencias Sociales. ULPGC

2002 E. Gómez–Déniz, N. Dávila–Cárdenes, M. Martel–Escobar, J. Hernández–Guerra, D. García–Artiles. Introducción al cálculo para la Economía y la Empresa. ULPGC

2002 N.Dávila, E. Gómez, M.Martel, D.García, D.Santos. Ejercicios resueltos de cálculo para la Economía y la Empresa (Aplicaciones prácticas con DERIVE). ULPGC

2004 E. Gómez–Déniz et al. Introducción a las Matemáticas para las Ciencias Sociales. ULPGC (segunda edición)

2004 P. Dorta–González, E. Gómez–Déniz, C. González–Martel, J. Hernández–Guerra, D. Santos–Peñate, R. Suárez–Vega. Álgebra lineal y programación lineal para la economía y la empresa. Anaga

2006 J.M. Sarabia, E. Gómez–Déniz, F.J. Vázquez–Polo. Estadística Actuarial. Teoría y Aplicaciones. Prentince Hall. Pearson

2004 M.D. García–Artiles, E. Gómez–Déniz. Introducción a las Matemáticas para las Ciencias Sociales. ULPGC

2006 M.D. García–Artiles, E. Gómez–Déniz. (2006). Introducción a las Matemáticas para las Ciencias Sociales. ULPGC

2008 E. Gómez–Déniz, J.M. Sarabia. (2008). Teoría de la Credibilidad: Desarrollo y Aplicaciones en Primas de Seguros y Riesgos Operacionales. Fundación Mapfre.

2014 Gómez–Déniz, E., Dávila, N., Dorta, P., Artiles, M.D., Hernández, J. Manual Básico de Matemáticas Empresariales. Editorial Delta.

2014 Gómez–Déniz, E., Dávila, N., Martel, C. Elementos de Cálculo para Matemáticas Empresariales. Editorial Delta.

2020 Gómez-Déniz, E. (2020). Symmetric and Asymmetric Distributions Theoretical Developments and Applications. MDPI.

2020 Manual Básico de Matemáticas Empresariales (Segunda Edición) Gómez-Déniz, E., Dávila, N., Dorta, P., Hernández, J.M., García, M.D., Martel, M. Delta Publicaciones. ISBN: 9788417526856.

2020 Ejercicios Resueltos de Matemáticas Empresariales Gómez-Déniz, E., Dávila, N., Dorta, P., Martel, Hernández, J.M. Delta Publicaciones. ISBN: 9788417526863.

Publications (Refereed)

1. Martel–Escobar, M.; Hernández–Bastida, A.; Vázquez–Polo, F.J.; Gómez–Déniz, E.; Guerra–Quintana, N. (1997). Testing independence hypothesis in biparametric auditing models using Bayesian robustness methodology. *Bulletin of the International Statistics Institute*, **57**, 97–100

2. Gómez–Déniz, E.; Hernández–Bastida, A.; Vázquez–Polo, F.J. (1998). Un análisis de sensibilidad del proceso de tarificación en los seguros generales. *Estudios de Economía Aplicada*, **9**, 19–34.

3. Gómez–Déniz, E.; Hernández–Bastida, A.; Vázquez–Polo, F.J. (1999). The Esscher premium principle in risk theory: a Bayesian sensitivity study. *Insurance: Mathematics and Economics*, **3**, 25, 387–395.

4. Gómez–Déniz, E.; Hernández–Bastida, A.; Vázquez–Polo, F.J. (1999). The variance premium principle: a Bayesian robustness analysis. *Actuarial Research Clearing House*, **1**, 1–12.

5. Gómez–Déniz, E.; Hernández–Bastida, A.; Vázquez–Polo, F.J. (2000). Robust Bayesian Premium Principles in Actuarial Science. *Journal of the Royal Statistical Society (The Statistician, Series D)*, **49**, 2, 241–252.

6. Gómez–Déniz, E. (2000). Los Seguros Generales desde la Perspectiva Bayesiana. *Vector Plus*, **15**, 37–46.

7. Gómez–Déniz, E.; Pérez–Sánchez, J.M. (2001). Buenos y Malos Riesgos en Seguros: el Punto de Vista Bayesiano Basado en Distribuciones Bimodales. *Estudios de Economía Aplicada*, **18**, 175–187.

8. Gómez–Déniz, E.; Pérez–Sánchez, J.M. (2001). Fijación de Primas de Seguros bajo Técnicas de Robustez Bayesiana. *Estudios de Economía Aplicada*, **19**, 5–20.

9. Gómez–Déniz, E., Hernández, A., Vázquez, F.J. (2002). Bounds for Ratios of Posterior Expectations: Applications in the Collective Risk Model. *Scandinavian Actuarial Journal*, 1, 37–44. DOI: 10.1080/03461230110106246

10. Gómez–Déniz, E.; Pérez–Sánchez, J.M.; Hernández–Bastida, A.; Vázquez–Polo, F.J. (2002). Measuring sensitivity in a Bonus–Malus system. *Insurance: Mathematics and Economics*, **31**, 1, 105–113.

11. Sarabia, J.M.; Gómez–Déniz, E.; Vázquez–Polo, F.J. (2004). On the use of conditional specification models in claim count distribution: an application to Bonus–Malus Systems. *Astin Bulletin*, **6**, 435–463.

12. Gómez–Déniz, E.; Pérez–Sánchez, J.M.; Vázquez–Polo, F.J. (2004). A note on mixture prior distributions with applications in Actuarial Statistic. *Estudios de Economía Aplicada*, **22**, 373 (sección abierta)

13. Gómez–Déniz, E.; León–Santana, M. (2005). Un modelo de tarificación Bonus–Malus bajo el principio Esscher con tarifas más competitivas. *Estudios de Economía Aplicada, Monográfico: Mercados e Instrumentos Financieros*, **13**, 1–15

14. Gómez–Déniz, E., Vázquez, F.J. (2005). Modelling uncertainty in Bonus–Malus premiums by using a Bayesian robustness approach. *Journal of Applied Statistics*, 32, 7, 771–784. DOI: 10.1080=02664760500079746

15. Sarabia, J.M.; Castillo, E.; Gómez–Déniz, E.; Vázquez–Polo, F.J. (2005). A class of conjugate priors for log–normal claims based on conditional specification. *Journal of Risk and Insurance*, **72**, 3, 479–495.

16. Gómez–Déniz, E.; Bermúdez i Morata, Ll.; Morillo, I. (2005). Computing robust Bonus–Malus premiums under partial prior information. *British Actuarial Journal*, **23**, 1, 79–91.

17. Gómez–Déniz, E., F.J. Vázquez–Polo, J.M. Pérez–Sánchez. (2006). A note on computing Bonus–Malus insurance premiums using a hierarchical Bayesian framework. *Test*, **15**, 2, 345–359.

18. Gómez–Déniz, E., Pérez, J.M., Vázquez, F.J. (2006). On the use of posterior regret gamma–minimax actions to obtain credibility premiums. *Insurance: Mathematics and Economics*, 39, 1, 115–121. DOI: 10.1016/j.insmatheco.2006.01.007

19. Gómez–Déniz, E., Calderín, E., Cabrera, I. (2006). A simple method to study sensitivity of BMP's. *Communications in Statistics: Theory and Methods*, 35, 4, 583–591. DOI: 10.1080/03610920500498766

20. Hernández–Bastida, A.; Fernández–Sánchez, M.P.; Gómez–Déniz, E. (2007). Bayesian analysis of the compound collective model: the variance premium principle with exponential Poisson and gamma–gamma distributions. *FEG Working Paper Series 03/07*. Universidad de Granada

21. Hernández–Bastida, A.; Pérez–Sánchez, J.M.; Gómez–Déniz, E. (2007). Bayesian analysis of the compound collective model: the net premium principle with exponential Poisson and gamma–gamma distributions. FEG Working Paper Series. Universidad de Granada

22. Calderín–Ojeda, E.; Gómez–Déniz, E. (2007). *A Study of Bayesian Local Robustness with Applications in Actuarial Statistics*. Documentos de trabajo conjuntos Universidad de Las Palmas de G.C.–Universidad de La Laguna.

23. Calderín–Ojeda, E.; Gómez–Déniz, E.; Cabrera–Ortega, I. (2007). Bayesian local robustness under weighted squared–error loss function incorporating unimodality. *Statistics & Probability Letters*, 77, 69–74.

24. Gómez–Déniz, E., Pérez, J.M., Sarabia, J.M., Vázquez, F.J. (2008). Using a Bayesian hierarchical model for fitting automobile claim frequency data. *Communications in Statistics: Theory and Methods*, 37, 3, 1425–1435.
DOI: 10.1080/03610920701825940

25. Gómez–Déniz, E.; Sarabia, J.M.; Vázquez–Polo, F.J. (2007). Robust Bayesian bonus–malus premium under the conditional specification model. *Statistical Papers*, 50, 3,465–480.

26. Gómez–Déniz, E.; Sarabia, J.M. (2008). La distribución binomial-exponencial truncada con aplicaciones en el sector del seguro de automóviles. *Instituto de Actuarios Españoles*, 14,8,3–22.

27. Gómez–Déniz, E., Sarabia, J.M., Calderín, E. (2008). Univariate and multivariate versions of the negative binomial inverse Gaussian distribution with applications. *Insurance: Mathematics and Economics*, 42, 39–49.
DOI: 10.1016/j.insmatheco.2006.12.001

28. Bermúdez–Morata, Ll.; Pérez–Sánchez, J.M.; Ayuso–Gutiérrez, M.; Gómez–Déniz, E.; Vázquez–Polo, F.J. (2008). A Bayesian dichotomous model with asymmetric link for fraud in insurance. *Insurance: Mathematics and Economics*, 42, 779–786.

29. Gómez–Déniz, E. (2008). A generalization of the credibility theory obtained by using the weighted balanced loss function. *Insurance: Mathematics and Economics*, 42, 850–854. DOI: 10.1016/j.insmatheco.2007.09.002

30. Sarabia, J.M.; Gómez–Déniz, E. (2008). *Construction of multivariate distributions: a review of some recent results.* Statistics and Operational Research Transactions (SORT), **32**, 1, 3–36. (invited paper with discussion).

31. Gómez–Déniz, E., Hernández, A., Pérez, J.M., Fernández, M.P. (2009). Bayesian Influence Function Diagnostics of Weighted Premiums in an Aggregate Claims Model. *Pravartak. Journal of Insurance & Risk Management*, 4, 10, 48–64.

32. Gómez–Déniz, E.; Calderín–Ojeda, E. (2009). *Some Results on Uniqueness Relationship between Structure Functions and Credibility Expressions* . Actuarial Research Clearing House, 1.

33. Gómez–Déniz, E. (2009). Some Bayesian Credibility Premiums Obtained by Using Posterior Regret Γ-Minimax Methodology. *Bayesian Analysis*, 4, 2, 223–242. DOI:10.1214/09-BA408

34. Hernández, A., Gómez–Déniz, E., Pérez, J.M. (2009) Bayesian Robustness of the Compound Poisson Distribution under Bidimensional Prior: an Application to the Collective Risk Model. *Journal of Applied Statistics*, 36, 8, 853–869. DOI: 10.1080/02664760802510059

35. Hernández, A., Fernández, M.P., Gómez–Déniz, E. (2009). The Net Bayes Premium with dependence between the risk profiles. *Insurance: Mathematics and Economics*, 45, 247–254. DOI: 10.1016/j.insmatheco.2009.07.002

36. Gómez–Déniz, E.; Calderín, E. (2009). Identifiability problems related with credibility: a survey with applications. *Journal of Statistics: Advances in Theory and Applications*, 2, 1, 53–70.

37. Gómez–Déniz, E. (2010). Another generalization of the geometric distribution. *Test*, 19: 399–415. DOI: 10.1007/s11749-009-0169-3

38. Gómez–Déniz, E.; Calderín–Ojeda, E. (2010). A Study of Bayesian Local Robustness with Applications in Actuarial Statistics. *Journal of Applied Statistics*, 37, 9, 1537–1546.

39. García, V., Gómez–Déniz, E., Vázquez, F.J. (2010). A new skew generalization of the Normal distribution: properties and applications. *Computational Statistics and Data Analysis* , 54, 2021–2034. DOI: 10.1016/j.csda.2010.03.003

40. Pinilla, J.; Gómez–Déniz, E. (2010). Distribuciones infladas de ceros e índice de caries dental de los jóvenes en España. *Revista del Ilustre Consejo General de Colegios de Odontólogos y Estomatólogos de España (RCOE)*, 15,2 151–57.

41. Sarabia, J.M., Gómez–Déniz, E., Prieto, F., Sarabia, M. (2010). A General Method for Generating Parametric Lorenz and Leimkuhler Curves. *Journal of Informetrics*, 4, 524–539. DOI: 10.1016/j.joi.2010.06.002

42. Sarabia, J.M., Gómez–Déniz, E. (2011). Multivariate Poisson-Beta Distributions with Applications. *Communications in Statistics: Theory and Methods*, 40: 1093–1108. DOI: 10.1080/03610920903537269

43. Hernández, A.; Fernández, M.P.; Gómez–Déniz, E. (2011). Un aspecto deseable de la Prima Varianza en el Modelo Colectivo de Riesgo. *Estudios de Economía Aplicada*, Vol. 29, 1, 1–18.

44. Hernández, A., Fernández, M.P., Gómez–Déniz, E. (2011). Collective risk model: Poisson Lindley and exponential distributions for Bayes premium and operational risk. *Journal of Statistical Computation and Simulation*, 81, 6, 759–778. DOI: 10.1080/00949650903486609

45. Gómez–Déniz, E., Calderín, E. (2011). The discrete Lindley distribution: properties and applications. *Journal of Statistical Computation and Simulation*, 81, 11, 1405–1416. DOI:10.1080/00949655.2010.487825

46. Gómez–Déniz, E.; Hernández–Bastida, A.; Fernández, M.P. (2011). Una distribución útil para modelar el número de reclamaciones: la distribución Poisson-Lindley sobrevalorada en cero. *Revista Estadística Española*, 53, 176, 49–65.

47. Gómez–Déniz, E.; Pérez–Sánchez, J.M.; Calderín–Ojeda, E. (2011). Un modelo Bonus–Malus con asignación de tarifas más competitivas en el mercado de seguro de automóviles. *Anales del Instituto de Actuarios Españoles*, 1, 91–104.

48. Gómez–Déniz, E., Sarabia, J.M., Calderín, E. (2011). A new discrete distribution with actuarial applications. *Insurance: Mathematics and Economics*, 48, 3, 406–412. DOI: 10.1016/j.insmatheco.2011.01.007

49. Gómez–Déniz, E.; Sarabia, J.M.; Balakrishnan, N. (2012). A multivariate discrete Poisson–Lindley distribution: extension and actuarial applications. *Astin Bulletin*, 42, 2, 655-678. DOI: 10.2143/AST.42.2.2182812

50. Gómez–Déniz, E., Gómez, L. (2013). A generalisation of the Rayleigh distribution with applications in wireless fading channels. *Wireless Communications and Mobile Computer*. 13, 85–94. DOI: 10.1002/wcm.1097

51. Gómez–Déniz, E., Calderín, E., Sarabia, J.M. (2013). Gamma-Generalized Inverse Gaussian Class of Distributions with Applications. *Communications in Statistics: Theory and Methods*. 42: 919–933. DOI: 10.1080/03610926.2011.588360

52. Calderín, E; Gómez–Déniz, E. (2013). An Extension of the Discrete Lindley Distribution with Applications. *Journal of the Korean Statistical Society*, 42, 3, 371–373. DOI: 10.1016/j.jkss.2012.12.002

53. Gómez–Déniz, E.; Vázquez, F.J.; García, V. (2014). A discrete version of the half–normal distribution and its generalization with applications. *Statistical Papers*, 55, 497–511. DOI 10.1007/s00362-012-0494-6

54. Gómez–Déniz, E.; Calderín, E. (2014). Unconditional distributions obtained from conditional specifications models with applications in risk theory. *Scandinavian Actuarial Journal*, 7, 602–619. DOI:10.1080/03461238.2012.751674

55. Gómez-Déniz, E. (2013). A new discrete distribution. Properties and applications in medical care. *Journal of Applied Statistics*, 40, 12, 2760–2770. DOI: 10.1016/j.jkss.2012.12.002

56. Gómez–Déniz, E.; Calderín, E. (2013). The compound DGL/Erlang distribution in the collective risk model. *Journal of Quantitative Methods for Economics and Business*, 16, 121–142.

57. García, V.; Gómez–Déniz, E.; Vázquez, F.J. (2013). A Marshall–Olkin family of heavy–tailed distributions which includes the lognormal one. *Communications in Statistics: Theory and Methods.* (in press). DOI: 10.1080/03610926.2013.873132

58. Prieto, F.; Gómez–Déniz, E.; Sarabia, J.M. (2013). Modelling Road Accident Blackspots Data with the Discrete Generalized Pareto distribution. *ArXiv. Cornell University Library.* arXiv:1312.4383

59. Gómez–Déniz, E.; Hernández, A.; Fernández, M.P. (2014). Computing credibility bonus–malus premiums using the aggregate claims distribution. *Hacettepe Journal of Mathematics and Statistics*, 43, 6, 1047–1061.

60. Sánchez, J.M.; Negrín, M.A.; García, C.; Gómez–Déniz, E. (2014). Bayesian asymmetric logit model for detecting risk factors in motor ratemaking. *ASTIN Bulletin*, 44, 2, 445–457. DOI: 10.1017/asb.2013.32

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Thesis Supervision

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