

Curriculum vitae of Nader Tajvidi

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Work Address

Department of Mathematical Statistics
Lund Institute of Technology
Box 118 SE-22100
Lund, Sweden

Tel: +46 46 2229612

Fax: +46 46 2224623

E-mail: nader@maths.lth.se

Internet: <http://www.maths.lth.se/matstat/staff/nader>

Citizenship Swedish

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| Education | Lund Institute of Technology | Lund, Sweden |
| | Docent in Mathematical Statistics, January 2002 | |
| | CHALMERS UNIVERSITY OF TECHNOLOGY | Gothenburg, Sweden |
| | Ph.D. in Mathematical Statistics, December 1996 | |
| | CHALMERS UNIVERSITY OF TECHNOLOGY | Gothenburg, Sweden |
| | Licentiate of Engineering in Mathematical Statistics, October 1995 | |
| | THE SWISS ASSOCIATION OF ACTUARIES (SAA) | Lausanne, Switzerland |
| | Diploma in Modelling of Extremal Events in Insurance, August 1994 | |
| | CHALMERS UNIVERSITY OF TECHNOLOGY | Gothenburg, Sweden |
| | M.Sc. in Industrial Engineering and Management, November 1990 | |

Grants and international visits

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| NATIONAL UNIVERSITY OF SINGAPORE | Singapore |
| Visiting Scholar at National University of Singapore in connection with Institutional Grant from STINT, Singapore, February-April 2009 | |
| KING MONGKUT'S UNIVERSITY OF TECHNOLOGY NORTH BANGKOK | Bangkok, Thailand |
| Visiting Scholar in Department of Applied Statistics Bangkok, July-August, 2008 | |

KING MONGKUT'S UNIVERSITY OF TECHNOLOGY NORTH BANGKOK
Bangkok, Thailand
Visiting Scholar in Department of Applied Statistics Bangkok, May 9-19, 2008

MONASH UNIVERSITY
Melbourne, Australia
Visiting Scholar at Monash University in connection with Institutional Grant from STINT, Melbourne, April 15-30, 2008

UNIVERSITY OF SYDNEY
Sydney, Australia
Visiting Scholar at University of Sydney in connection with Institutional Grant from STINT, Sydney, April 1-14, 2008

AUSTRALIAN NATIONAL UNIVERSITY
Canberra, Australia
Visiting Scholar in Australian National University at connection with Institutional Grant from STINT, Canberra, January-March, 2008

NATIONAL UNIVERSITY OF SINGAPORE
Singapore
Visiting Scholar at National University of Singapore in connection with Institutional Grant from STINT, Singapore, October 2007

UNIVERSITY OF MELBOURNE
Melbourne, Australia
Honorary appointment at University of Melbourne in connection with Institutional Grant from STINT, Melbourne, Australia, February - May 2007

RESEARCH GRANT FROM SWEDISH RESEARCH COUNCIL
Stockholm, Sweden
Research grant for 50% reduction in teaching, January 2007 - December 2009

UNIVERSITY OF SYDNEY
Sydney, Australia
Visiting Scholar in University of Sydney in connection with Institutional Grant from STINT, Sydney, Australia, March - April 2006

AUSTRALIAN NATIONAL UNIVERSITY
Canberra, Australia
Visiting Scholar in Australian National University in connection with Institutional Grant from STINT, Canberra, Australia, December 2005 - March 2006

INSTITUTIONAL GRANT FROM STINT
Stockholm, Sweden
Grant for collaboration with universities in Australia and south Korea, January 2006 - December 2009

VISITING FELLOW SCHOLARSHIP FROM UNIVERSITY OF WESTERN AUSTRALIA
Visiting Scholar in University of Western Australia, Perth, Australia, March 2003

VISITING FELLOW SCHOLARSHIP FROM AUSTRALIAN NATIONAL UNIVERSITY
Visiting Scholar in Australian National University, Canberra, Australia, December 2002 - February 2003

RESEARCH GRANT FROM SWEDISH RESEARCH COUNCIL
Stockholm, Sweden
"Young researcher" grant for 50% reduction in annual teaching, January 2002 - December 2004

VISITING FELLOW SCHOLARSHIP FROM UNIVERSITY OF SYDNEY
Visiting Scholar in University of Sydney, Australia, August - October 2001

VISITING FELLOW SCHOLARSHIP FROM STINT Stockholm, Sweden
Visiting Scholar in Australian National University, Canberra, Australia, January -
March 2001

VISITING FELLOW SCHOLARSHIP FROM STINT Stockholm, Sweden
Visiting Scholar in University of Sydney, Sydney, Australia, April - June 2000

RESEARCH GRANT FROM TFR Stockholm, Sweden
Research grant for 50% reduction in annual teaching, January 2000 - December
2001

POST-DOCTORAL SCHOLARSHIP FROM STINT Stockholm, Sweden
Post-doctoral fellow in Australian National University, Canberra, Australia, July
1997 - June 1998

- Publications** Tajvidi, N. (1990) On optimizing costs with statistical quality control. *Technical Report, Mathematical statistics, Chalmers University of Technology*.
- Tajvidi, N., Haarman, R., Kotial, V., Stadler, M., Wibbels, B. and Zanninni, A. (1993) Robotic assembly of printed circuit boards. *Proceedings of the Sixth ECMI Modelling Week, Grenoble (France)*.
- Tajvidi, N. (1995) Multivariate generalized Pareto distributions. *Technical Report, Mathematical statistics, Chalmers University of Technology*.
- Tajvidi, N. (1996) Design and implementation of statistical computations for generalized Pareto distributions. *Technical Report, Mathematical statistics, Chalmers University of Technology*.
- Rootzén, H. and Tajvidi N. (1997) Extreme value statistics and wind storm losses: a case study. *Scandinavian Actuarial Journal*, **1**, 70-94. This paper has also appeared in the book *Extremes and Integrated Risk Management* published by Risk Books, Risk Waters Group, 2000, 215-234.
- Hall, P., Peng L. and Tajvidi, N. (2002) Effect of extrapolation on coverage accuracy of prediction intervals computed from Pareto-type data. *Annals of Statistics*, **30**, No. 3, 875-895.
- Hall, P., Peng L. and Tajvidi, N. (1999) On prediction intervals based on predictive likelihood or bootstrap methods. *Biometrika*, **86**, 4, 871-880.
- Hall, P. and Tajvidi, N. (2000a) Nonparametric analysis of temporal trend when fitting parametric models to extreme-value data. *Statistical Science*, **15**, No. 2, 153-167.
- Hall, P. and Tajvidi, N. (2000b) Distribution and dependence-function estimation for bivariate extreme-value distributions. *Bernoulli* **6**(5), 835-844.
- Rootzén, H. and Tajvidi N. (2001) Can losses caused by wind storms be predicted from meteorological observations? *Scandinavian Actuarial Journal*, **2**, 162-175.

- Hall, P. and Tajvidi, N. (2002) Permutation tests for equality of distributions in high-dimensional settings. *Biometrika*, **89**, 2, 359-374.
- Tajvidi, N. (2004) Confidence intervals and accuracy estimation for heavytailed generalized Pareto distributions. *Extremes*, **6**, 111-123.
- Raimondo M. and N. Tajvidi (2004) A peaks over threshold model for change-points detection by wavelets. *Statistica Sinica*, **14**, 395-412.
- Hall, P. and Tajvidi, N. (2004) Prediction regions for bivariate extreme events. *Daley Festschrift issue of the Australian & New Zealand Journal of Statistics*, **46**, 1, 99-112.
- Hall, P., Tajvidi, N. and Malin P. E. (2006) Locating lines among scattered points. *Bernoulli* **12**(5), 821-839.
- Rootzén, H. and Tajvidi, N. (2006) Multivariate generalised Pareto distributions. *Bernoulli* **12**(5), 917-930.
- Hall, P. and Tajvidi, N. (2009) Predicting future values of a random function, *Technical Report, Mathematical statistics, Lund Institute of Technology*.
- Tajvidi, N. (2009) Statistical Modeling of Extreme Values: Basic Theory With Some Applications, to appear in *Proceedings of the 2nd International Conference on 21st Century Information Technology in Mathematics Education (ICITME 2008)*, Bangkok Thailand.

Work in Progress

- Rakonczai, P. and Tajvidi, N. (2009) Modeling and prediction of extreme wind speeds
- Tajvidi, N. and Turlach, B. (2009) A general approach to simulation from bivariate extreme value distributions with applications to prediction and testing symmetry
- Tajvidi, N., Hegland, M. and Turlach, B. (2009) On the estimation of an arbitrary multivariate extreme value distribution