T. Magalhães | Curriculum Vitae

✉ tiago.magalhaes@ufjf.br   •   🖥 www.ufjf.br/tiago_magalhaes

Current Affiliation

Institute of Exact Sciences, Federal University of Juiz de Fora	**Juiz de Fora**
Assistant Professor, Brazil	*Dec 2017–Present*
Associate Chair, Department of Statistics	*Mar 2020–Present*

Education

Institute of Mathematics and Statistics, University of São Paulo	**São Paulo**
PhD in Statistics, Brazil	*2016*
Institute of Mathematics and Statistics, University of São Paulo	**São Paulo**
MS in Statistics, Brazil	*2011*
Science Center, Federal University of Ceará	**Fortaleza**
BA, magna cum laude, in Statistics, Brazil	*2008*

Languages

Portuguese: Mothertongue

English: Advanced

French: Intermediate

Spanish: Basic

Research Interests

- Applied Statistics
- Regression models
- Statistical inference

Publications

Peer-Reviewed

To appear: Bartlett corrections for zero-adjusted generalized linear models. *Statistical Papers*, DOI: 10.1007/s00362-023-01477-2. (with G. Pereira, D. Botter and M. Sandoval)

To appear: Some asymptotic inferential aspects of the Kumaraswamy distribution. *Communications in Statistics - Theory and Methods*, DOI: 10.1080/03610926.2023.2241091. (with H. Carneiro, M. Sandoval and D. Botter)

2023: Improved inference in censored Weibull regression model: an application on the MCP-Mod approach with time-to-event endpoints. *Pharmaceutical Statistics 22 (5)*, 760–772. (with M. Diniz and D. Gallardo)

2023: Improved gradient statistic in heteroskedastic generalized linear models. *Journal of Statistical Computation and Simulation 93 (12)*, 2052–2066. (with F. Barros, D. Botter and M. Sandoval)

2022: A bimodal model based on truncation positive normal with application to height data. *Symmetry 14 (4)*, 665. (with H. Gómez, W. Caimanque, Y. Gómez, M. Concha and D. Gallardo)

2022: A class of categorization methods for credit scoring models. *European Journal of Operational Research 296 (1)*, 323–331. (with D. Silva and G. Pereira)

2021: An asymmetric bimodal double regression model. *Symmetry 13 (12)*, 2279. (with Y. Gómez, D. Gallardo and O. Venegas)

2021: Improved point estimation for inverse gamma regression models. *Journal of Statistical Computation and Simulation 91 (12)*, 2444–2456. (with D. Gallardo and M. Bourguignon)

2021: A general expression for second-order covariance matrices - an application to dispersion models. *Brazilian Journal of Probability and Statistics 35 (1)*, 37–49. (with D. Botter and M. Sandoval)

2020: Bartlett and Bartlett-type corrections for censored data from a Weibull distribution. *SORT - Statistics and Operations Research Transactions 44 (1)*, 127–140. (with D. Gallardo)

2020: Bias reduction for the Marshall-Olkin extended family of distributions with application to an airplane's air conditioning system and precipitation data. *Symmetry 12 (5)*, 851. (with Y. Gómez, D. Gallardo and O. Venegas)

2019: Skewness of maximum likelihood estimators in the Weibull censored data. *Symmetry 11 (11)*, 1351. (with D. Gallardo and H. Gómez)

2019: Skewness of maximum likelihood estimators in the varying dispersion beta regression model. *Communications in Statistics - Theory and Methods 48 (17)*, 4250–4260. (with D. Botter, M. Sandoval, G. Pereira and G. Cordeiro)

2018: Propensity score matching comparison of laparoscopic versus open surgery for rectal cancer in middle-income country: short-term outcomes and cost analysis. *ClinicoEconomics and Outcomes Research 10*, 521–527. (with D. Tayar, U. Ribeiro-Jr, I. Cecconello, C. Simões and J. Auler-Jr)

2017: Corrigendum to: "Covariance matrix formula for generalized linear models with unknown dispersion" by G. M. Cordeiro, L. P. Barroso and D. A. Botter [Communications in Statistics - Theory and Methods (2006) 35(1), 113–120]. *Communications in Statistics - Theory and Methods 46 (21)*, 10702–10704. (with D. Botter and M. Sandoval)

2013: Asymptotic skewness for the beta regression model. *Statistics and Probability Letters 83 (10)*, 2236–2241. (with D. Botter and M. Sandoval)

Others

2020: Normalidade dos dados: suposições, transformações e valores atípicos. In Lunardi, A. *Manual de pesquisa clínica aplicada à saúde*. Blucher, 349–364. [Gaussian data: assumptions, transformations and outliers/Manual of clinical research applied to healthcare] (with M. Diniz)

2020: Logistic regression and related methods. In Piantadosi, S. and Meinert, C. *Principles and practice of clinical trials*. Springer, 1–23. (with M. Diniz)

2016: On the performance of VWAP execution algorithms. *Global Trading Q4 (60)*, 43–45. (with H. Takada)

Reviewer

- BMJ Open (ISSN: 2044-6055)

- Ciencia & Natura (ISSN: 2179-460X)

- Colombian Journal of Statistics (ISSN: 0120-1751)

- Computation (ISSN: 2079-3197)
- Journal of Applied Statistics (ISSN: 0266-4763)
- Revista Brasileira de Biometria (ISSN: 1983-0823)
- Scientific Reports (ISSN: 2045-2322)
- Statistics & Probability Letters (ISSN: 0167-7152)

Teaching Experience

Engineering School, University of Atacama | **Copiapó**
Visiting Professor, Chile | *Aug 2019*

Engineering School, University of Atacama | **Copiapó**
Visiting Professor, Chile | *Sep 2018*

Institute of Mathematics and Statistics, University of São Paulo | **São Paulo**
Lecturer, Brazil | *Jan 2018*
Uma Introdução à Análise Exploratória de Dados e Metódos Estatísticos *[An Introduction to Exploratory Data Analysis and Statistical Methods]*

Institute of Mathematics and Statistics, University of São Paulo | **São Paulo**
Instructor, Brazil | *Aug–Nov 2015*
Métodos Estatísticos Aplicados às Ciências Biológicas *[Statistical Methods Applied to Biological Sciences]*

Institute of Mathematics and Statistics, University of São Paulo | **São Paulo**
Lecturer, Brazil | *Jan 2014*
Uma Introdução à Análise Exploratória de Dados e Metódos Estatísticos *[An Introduction to Exploratory Data Analysis and Statistical Methods]*

Institute of Mathematics and Statistics, University of São Paulo | **São Paulo**
Teaching Assistant, Brazil | *Jul–Nov 2013*
Controle Estatístico de Qualidade *[Statistical Quality Control]*

Institute of Mathematics and Statistics, University of São Paulo | **São Paulo**
Lecturer, Brazil | *Jan 2013*
Uma Introdução à Análise Exploratória de Dados e Metódos Estatísticos *[An Introduction to Exploratory Data Analysis and Statistical Methods]*

Institute of Mathematics and Statistics, University of São Paulo | **São Paulo**
Teaching Assistant, Brazil | *Jul–Nov 2012*
Noções de Estatística *[Basic Statistics]*

Institute of Mathematics and Statistics, University of São Paulo | **São Paulo**
Teaching Assistant, Brazil | *Jul–Nov 2011*
Noções de Estatística *[Basic Statistics]*

Institute of Mathematics and Statistics, University of São Paulo | **São Paulo**
Teaching Assistant, Brazil | *Jul–Nov 2010*
Noções de Estatística *[Basic Statistics]*

Professional Experience

Itaú Asset Management, Itaú-Unibanco Bank | **São Paulo**
Senior Quantitative Research Analyst, Brazil | *Jan–Dec 2016*

Programming Languages

C, Excel, HTML, Latex, Matlab, Ox, R and VBA

Conferences and Workshops

2022

July 31 - August 5 **Gramado**

24o. Simpósio Nacional de Probabilidade e Estatística, Brazil

CT: A class of categorization methods for credit scoring models.

2018

September 23 - 28 **São Pedro**

23o. Simpósio Nacional de Probabilidade e Estatística, Brazil

CT: Median bias reduction of maximum likelihood estimates in the Kumaraswamy distribution.

2016

May 29 - June 1 **St. Catharines**

44th Annual Meeting of the Statistical Society of Canada, Canada

CT: A Wald-type test in proper dispersion models.

2015

March 2 - 5 **Campinas**

XIV Brazilian School of Regression Models, Brazil

P: Wald test in finite samples.

February 9 - 11 **São Carlos**

3rd Workshop on Probabilistic and Statistical Methods, Brazil

2014

July 20 - 25 **Natal**

XXI Simpósio Nacional de Probabilidade e Estatística, Brazil

CT: An improved Wald test in dispersion models.

2013

August 3 - 8 **Montréal**

2013 Joint Statistical Meetings, Canada

P: Skewness of the maximum likelihood estimators in beta regression model.

February 24 - 27 **São Sebastião**

13a. Escola de Modelos de Regressão, Brazil

P: Coeficiente de assimetria de ordem $n^{-1/2}$ da distribuição dos estimadores de máxima verossimilhança dos parâmetros do modelo de regressão beta heterocedástico *[Skewness coefficient of order $n^{-1/2}$ of the distribution of the maximum likelihood estimators of the parameters in heteroskedastic beta regression model]*.

2012

July 30 - August 3 **João Pessoa**

20o. Simpósio Nacional de Probabilidade e Estatística, Brazil

CT: Assimetria assintótica no modelo de regressão beta *[Asymptotic skewness in the beta regression model]*.

2011

March 13 - 16 **Fortaleza**

XII Escola de Modelos de Regressão, Brazil

P: Matriz de covariâncias de segunda ordem do estimador de máxima verossimilhança corrigido pelo viés em modelos não lineares da família exponencial *[Second-order covariance matrix of the bias-corrected maximum likelihood estimator in exponential family nonlinear models]*.

2010

July 26 - 30 **São Pedro**
19o. Simpósio Nacional de Probabilidade e Estatística, Brazil
P: Matriz de covariâncias de segunda ordem do estimador de máxima verossimilhança corrigido pelo viés em modelos não lineares da família exponencial *[Second-order covariance matrix of the bias-corrected maximum likelihood estimator in exponential family nonlinear models]*.

2008

October 28 - 31 **Fortaleza**
XXVII Encontro Universitário de Iniciação Científica, Brazil
P: Comparação entre testes de independência *[Comparison of independence tests]*.

2007

June 14 - 15 **Fortaleza**
XXVI Encontro Universitário de Iniciação Científica, Brazil
CT: Um estudo sobre indicadores sócio-econômicos dos municípios do Estado do Ceará via análise espacial e sistemas de informações geográficas *[A study on socio-economic indicators of the municipalities of the State of Ceará via spatial analysis and geographic information systems]*.

2006

June 22 - 23 **Fortaleza**
XXV Encontro Universitário de Iniciação Científica, Brazil
CT: Um estudo sobre indicadores sócio-econômicos dos municípios do Estado do Ceará via análise espacial e sistemas de informações geográficas *[A study on socio-economic indicators of the municipalities of the State of Ceará via spatial analysis and geographic information systems]*.

Remark:: CT means Contributed Talk and P means Poster Presentation

Awards & Scholarships

Institute of Mathematics and Statistics, University of São Paulo **São Paulo**
Scholarships of CAPES, Brazil *2017*
Postdoctoral scholarship of the Coordenação de Aperfeiçoamento de Pessoal de Nível Superior

Institute of Mathematics and Statistics, University of São Paulo **São Paulo**
Scholarships of CNPq, Brazil *2012–2015*
PhD scholarship of the Conselho Nacional de Desenvolvimento Científico e Tecnológico

Institute of Mathematics and Statistics, University of São Paulo **São Paulo**
Scholarships of CAPES, Brazil *2011–2012*
PhD scholarship of the Coordenação de Aperfeiçoamento de Pessoal de Nível Superior

Institute of Mathematics and Statistics, University of São Paulo **São Paulo**
Scholarships of CNPq, Brazil *2009–2011*
Master scholarship of the Conselho Nacional de Desenvolvimento Científico e Tecnológico

Science Center, Federal University of Ceará **Fortaleza**
Scholarships of CNPq, Brazil *2007–2008*
Undergraduate research scholarship of the Conselho Nacional de Desenvolvimento Científico e Tecnológico

Science Center, Federal University of Ceará **Fortaleza**
Scholarships of PIBIC, Brazil *2006–2007*

Undergraduate research scholarship of the Programa Institucional de Bolsas de Iniciação Científica

Science Center, Federal University of Ceará **Fortaleza**

Scholarships of PIBIC, Brazil *2006*

Undergraduate research scholarship of the Programa Institucional de Bolsas de Iniciação Científica

Member of Committees

Institute of Mathematics and Statistics, University of São Paulo **São Paulo**

Member of the CCP - Statistics, Brazil *2013*

Graduate Representative in the Coordinating Committee Program - Statistics

Institute of Mathematics and Statistics, University of São Paulo **São Paulo**

Member of the MAE Council, Brazil *2010*

Graduate Representative in the Council of the Department of Statistics

Updated

October 4, 2023