

FRANCISCO CHAMÚ

Banco de México, México, D. F., México

home: +52(55)5594-6363, work: +52(55)5227-8722, email: fchamu@gmail.com

EDUCATION

The University of North Carolina at Chapel Hill

Ph.D. in Statistics, 2005

M.S. in Statistics, 2003

Dissertation: *Estimation of max-stable processes using Monte Carlo methods with applications to financial risk assessment*. Advisor: Richard L. Smith

<http://www.stat.unc.edu/faculty/rs/thesis.html>

Research interests: extreme value theory, time series analysis, Monte Carlo methods, statistical computing and graphics, Bayesian statistics, and applications to financial risk assessment.

Instituto Tecnológico Autónomo de México

B.S. in Actuarial Sciences, 2000

Thesis: *Value-at-Risk: a comparison between historical simulation and stochastic simulation methods*. Advisor: Tapen Sinha

PROFESSIONAL EXPERIENCE

Banco de México

Deputy Manager of Compliance and Risk Management (Subgerente de Control de Riesgos), 2008–present

Head of Market Risk (Jefe de Riesgos de Mercado), 2006–2008

Payment Systems Researcher (Investigador de Sistemas de Pago), 2005–2006

Payment Systems Analyst (Analista de Sistemas de Pago), 1999–2000

SAS Institute Inc. and The University of North Carolina at Chapel Hill

Research Assistant, 2002–2005

The University of North Carolina at Chapel Hill

Instructor, 2004

Teaching Assistant, 2000–2002

ING Seguros

Actuarial Analyst, 1998

HONORS

National Award of Actuarial Sciences Colegio Nacional de Actuarios, 2001

Fulbright-Garcia Robles/Conacyt Fellowship, 2000–2003

Conacyt Fellowship, 2003–2005

PUBLICATIONS

- (2006) Markov property of moving maxima processes, with Richard L. Smith (work in progress).
- (2005) Distributed grid-connected photovoltaic power system emission offset assessment: statistical test of simulated- and measured-based data, with R.J. Spiegel y M.R. Leadbetter. *Solar Energy* **78**, 717–726.
<http://dx.doi.org/10.1016/j.solener.2004.09.010>
- (2000) Comparing different methods of calculating Value at Risk, with Tapen Sinha.
<http://www.gloriamundi.org/picsresources/tapens.pdf>

OTHER SKILLS

Computing: Unix and Windows environments, SAS, S-PLUS, R, Mathematica, Matlab, C, SQL, HTML, L^AT_EX.

Language: Fluent in English and Spanish.