

# Pavel Krupskiy

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## Education

- 2009–2014: Ph.D. in Statistics, University of British Columbia. Title: Structured factor copula models and tail inference
- 2007–2009: Master of Arts in Economics, New Economic School, Russia. Specialization in Finance, Data Analysis, Financial Organization and Trade
- 2006–2007: Postgraduate Studies, Lomonosov Moscow State University, Russia
- 2001–2006: Specialist of Mathematics (with honors), Lomonosov Moscow State University, Russia. Specialization in Economics

## Working Experience

- 2018–present: University of Melbourne, lecturer
- 2017–2018: University of British Columbia, teaching postdoctoral fellow
- 2015–2017: King Abdullah University of Science and Technology, research postdoctoral fellow
- 2009–2014: University of British Columbia, graduate research/teaching assistant

## Courses taught

1. STAT305 Introduction to statistical inference, S2 2017, S1 2018 (University of British Columbia)
2. MAST90083 Computational statistics and data science, S2 2018 (University of Melbourne)
3. MAST90105 Methods of mathematical statistics, S1 2019, S1 2020 (University of Melbourne)

## Student supervision

PhD — 2 current, MSc — 2 current

## Awards and scholarships

- 2019 Andrew Sisson Early Career Research Funding
- 2014 Bank of Montreal Capital Markets Advanced Research Scholarship
- 2009–2014 International Partial Tuition Scholarship, University of British Columbia
- 2009–2013 Faculty of Science Graduate Award, University of British Columbia
- 2008–2009 Academic scholarship, New Economic School
- 2006 Graduated as honour undergraduate student, Moscow State University
- 2001–2006 Dean's List Award, Moscow State University

## Selected invited talks

1. Spatial Cauchy processes with local tail dependence, The 12th International Conference on Monte Carlo Methods and Applications, Sydney, July 2019
2. Conditional normal models and their use in applications, Joint Statistical Meetings, Vancouver, August 2018
3. Factor copula models for replicated spatial data, The 9th International Conference on Computational and Methodological Statistics, Seville, December 2016
4. Non-Gaussian multivariate statistical models and their applications, Banff, May 2013

## Selected publications

1. Krupskii, P., Joe H., 2019. Nonparametric estimation of multivariate tail probabilities and tail dependence coefficients. *Journal of Multivariate Analysis*, 172, 147–161.
2. Krupskii, P., Genton, M. G., 2019. A copula model for non-Gaussian multivariate spatial data. *Journal of Multivariate Analysis*, 169, 264–277.
3. Krupskii, P., Genton, M. G., 2018. Linear Factor Copula Models and Their Properties, *Scandinavian Journal of Statistics*, 45(4), 861–878.
4. Krupskii, P., Huser, R. and Genton, M. G., 2018. Factor copula models for replicated spatial data. *Journal of the American Statistical Association*, 521, 467–479.
5. Krupskii, P., Joe, H., Lee, D., and Genton, M. G., 2018. Extreme value limit of the convolution of exponential and multivariate normal distributions: Link to the Hüsler-Reiss distribution. *Journal of Multivariate Analysis*, 163, 80–95.
6. Krupskii, P., Joe H., 2015. Structured factor copula models: theory, inference and computation. *Journal of Multivariate Analysis* 138, 53–73.