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Mrs. Bouchra R. Nasri

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Primary Affiliation (*)

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Mrs. Bouchra Nasri

Language Skills

Language	Read	Write	Speak	Understand	Peer Review
Arabic	Yes	Yes	Yes	Yes	Yes
English	Yes	Yes	Yes	Yes	Yes
French	Yes	Yes	Yes	Yes	Yes

Degrees

- 2018/7 (2020/6) Post-doctorate, Statistics, McGill University
Supervisors: Genest, Christian, 2018/7 - 2020/2
- 2017/5 (2018/7) Post-doctorate, Statistics, HEC Montréal
Supervisors: Genest, Christian, 2017/5 - 2018/7; Rémillard, Bruno, 2017/5 - 2017/12
- 2017/5 Doctorate, Water Sciences (statistical hydrology), INRS-Eau, Terre et Environnement
Supervisors: Taoufik Bouezmarni, 2015/1 - 2016/12; Taha B.M.J Ouarda, 2013/1 - 2016/12; André St-Hilaire, 2013/1 - 2016/12
- 2013/12 Master's Thesis, Water Sciences (statistical hydrology), INRS-Eau, Terre et Environnement
Supervisors: Taha B.M.J Ouarda, 2011/1 - 2012/12; Salaheddine El-Adlouni, 2011/1 - 2012/12
- 2010/7 Bachelor's, Statistics, Institut National de Statistique et d'Économie Appliquée (INSEA)
Supervisors: Salaheddine El-Adlouni, 2007/9 - 2010/7

User Profile

Research Specialization Keywords: Climate change, Dependence modeling, Public health, Statistical hydrology, Stochastic modeling, Water sciences,

Employment

- 2020/3 Assistant professor
Médecine sociale et préventive, École de santé publique, Université de Montréal
Full-time, Term, Assistant Professor
Tenure Status: Tenure Track
- 2018/1 - 2018/5 Lecturer - MATH 1-620-15: Statistics - MATH 6-602-07: Applied Multidimensional analysis
Sciences de décision, HEC Montréal
Part-time, Sessional, Lecturer
Tenure Status: Non Tenure Track

2014/9 - 2017/4 Scientific consultant
 Sciences de l'eau- Écotoxicologie, INRS-Eau, Terre et Environnement
 Part-time, Consultation
 Tenure Status: Non Tenure Track

Research Funding History

Awarded [n=3]

2020/3 - 2023/3
 Principal Investigator FRQNT Start-Up Grant, Grant
Funding Sources:
 Fonds de recherche du Québec - Nature et technologies (FRQNT)
 Total Funding - 15,000
 Portion of Funding Received - 15,000
 Funding Competitive?: Yes

2020/3 - 2023/3
 Principal Investigator Faculty Start-Up Grant, Grant
Funding Sources:
 École de santé publique de l'université de Montréal
 Total Funding - 15,000
 Portion of Funding Received - 15,000
 Funding Competitive?: No

2019/5 - 2020/3
 Co-applicant Prévion de la variabilité spatio-temporelle des précipitations et débits au Maroc, Grant
Funding Sources:
 Ministère des affaires internationales et francophonie
 Coopération bilatérale Québec-Royaume du Maroc
 Total Funding - 7,000
 Portion of Funding Received - 6,000
 Funding Competitive?: Yes
 Co-applicant : Bruno Rémillard

Completed [n=3]

2018/6 - 2020/3
 Principal Applicant Dependence models for high dimensional time series, Fellowship
Funding Sources:
 Fonds Québécois de la Recherche sur la Nature et les Technologies (FQRNT)
 Total Funding - 75,000
 Portion of Funding Received - 75,000
 Funding Competitive?: Yes

2018/7 - 2019/7
 Principal Applicant Dependence models for high dimensional time series, Fellowship
Funding Sources:
 Canadian Statistical Sciences Institute
 Total Funding - 45,000
 Portion of Funding Received - 45,000
 Funding Competitive?: Yes

2017/5 - 2018/7
 Principal Applicant Dependence models for high dimensional time series, Fellowship
Funding Sources:
 Groupe d'études et de recherches en analyse des décisions (GERAD)
 Total Funding - 45,000
 Portion of Funding Received - 45,000

Funding Competitive?: Yes

Student/Postdoctoral Supervision

Bachelor's Honours [n=1]

2020/5 - 2020/9 Ghoudi, Rami (In Progress) , Queen's University
Principal Supervisor Thesis/Project Title: Covid-19 and its effects on stock markets (Recipient of a scholarship from Fin-ML)
Present Position: Undergraduate Student

Master's non-Thesis [n=2]

2020/5 - 2020/9 Toussaint, Christiane (In Progress) , U. Montréal
Co-Supervisor Thesis/Project Title: Environnement, SARS cov-2 et Covid-19
Present Position: MSc. Student

2017/9 - 2018/10 Rossi, Hugo (Completed) , HEC Montréal
Co-Supervisor Thesis/Project Title: Détecter des opportunités d'assurances chez les clients
Present Position: Consultant, Omnia AI (Deloitte Canada)

Master's Thesis [n=1]

2014/1 - 2019/2 Thioub, Mamadou Yamar (Completed) , HEC Montréal
Co-Supervisor Thesis/Project Title: Estimation et tests d'adéquation pour des modèles de copule à changement de régimes, avec application
Present Position: PhD Student, HEC Montréal

Doctorate [n=1]

2019/8 - 2023/7 Thioub, Mamadou Yamar (In Progress) , HEC Montréal
Co-Supervisor Thesis/Project Title: Machine learning methods for time series
Present Position: PhD Student

Diploma [n=3]

2019/10 - 2020/5 Zhu, Ke Ying (Completed) , Marianopolis College
Principal Supervisor Thesis/Project Title: Modeling the evolution of the Arctic sea ice extent
Present Position: Undergraduate Student

2019/10 - 2020/5 Jiralerspong, Thomas (Completed) , Marianopolis College
Principal Supervisor Thesis/Project Title: Modeling the evolution of the Arctic sea ice extent
Present Position: Undergraduate Student

2019/10 - 2020/5 Xin Yi, Fan (Completed) , Marianopolis College
Principal Supervisor Thesis/Project Title: Modeling the evolution of the Arctic sea ice extent
Present Position: Undergraduate Student

Editorial Activities

2017/5 - 2018/5 Co-Editor, Convergence, le journal officiel de l'Association des statisticiennes et statisticiens du Québec, Newsletter

Committee Memberships

2020/5 - 2020/6	Committee Member, Judge for the 2020 Case studies in data analysis competition, Statistical Society of Canada
2020/5 - 2020/6	Committee Member, Peer review member of the Canadian Institutes of Health Research (COVID-19 Rapid Research - Social Policy and Public Health Responses), Canadian Institutes of Health Research
2015/9 - 2018/7	Committee Member, Students and Recent Graduates Committee, Statistical Society of Canada
2012/1 - 2017/2	Committee Member, Vice-president of the association des statisticiennes et des statisticiens du Québec, Association des statisticiennes et des statisticiens du Québec
2015/9 - 2016/9	Committee Member, PhD student representative, Association des étudiants de l'INRS-ETE
2014/9 - 2015/9	Committee Member, Vice President of the PhD student association, Association des étudiants de l'INRS-ETE

Presentations

- (2021). The Non-central squared copulas: Properties and applications. CSDA & EcoSta Workshop on Statistical Data Science, Bologna, Italy
Main Audience: Researcher
Invited?: Yes, Keynote?: No
- (2020). TBD. ERCIM WG Computational and Methodological Statistics (CMstatistics 2020), London, United Kingdom
Main Audience: Researcher
Invited?: Yes, Keynote?: No
- (2020). The Non-central squared copulas: Properties and applications. Seminar at McGill University, Montréal, Canada
Main Audience: Researcher
Invited?: Yes, Keynote?: No
- (2019). Semiparametric inference for copulas of discrete and mixed Data with application to hydroclimatic data from Morocco. International Commission on Statistical Hydrology (Stahy), Nanjin, China
Main Audience: Researcher
Invited?: No, Keynote?: No
- (2019). Copula-based dynamic models for multivariate time series. ERCIM WG Computational and Methodological Statistics (CMstatistics 2019), London, United Kingdom
Main Audience: Researcher
Invited?: Yes, Keynote?: No
- (2018). Valeurs extrêmes, dépendance et modélisation des séries chronologiques en hydrologie et climatologie. Séminaire à l'UQAM, Montréal, Canada
Main Audience: Knowledge User
Invited?: Yes, Keynote?: No
- (2018). Copula-based nonstationary conditional quantiles. Seminar at GERAD, Montréal, Canada
Main Audience: Researcher
Invited?: Yes, Keynote?: No

8. (2018). Copula-based nonstationary conditional quantiles. Séminaire à Windsor University, Windsor, Canada
Main Audience: Researcher
Invited?: Yes, Keynote?: No
9. (2018). Non-parametric change point problems using multipliers. Annual Meeting of the Statistical Society of Canada, Montréal, Canada
Main Audience: Researcher
Invited?: Yes, Keynote?: No
10. (2017). On copula-based conditional quantile estimators. Days of econometrics for finance, Rabat, Morocco
Main Audience: Researcher
Invited?: Yes, Keynote?: No
11. (2017). Nonstationary copula-based conditional quantile estimator. Séminaire à l'Université Laval, Québec, Canada
Main Audience: Researcher
Invited?: Yes, Keynote?: No
12. (2017). On copula-based conditional quantile estimators. International Statistical Institute, Marrakech, Morocco
Main Audience: Researcher
Invited?: Yes, Keynote?: No
13. (2017). Nonstationary copula-based conditional quantile approach. ECRIM WG Computational and Methodological Statistics (CMstatistics 2017), London, United Kingdom
Main Audience: Researcher
Invited?: Yes, Keynote?: No
14. (2017). On copula-based conditional quantile estimators. The annual meeting of the Statistical Society of Canada, Winnipeg, Canada
Main Audience: Researcher
Invited?: No, Keynote?: No
15. (2016). Optimisation du réseau de mesure de la température de l'eau pour la rivière Ouelle et la rivière Sainte-Marguerite en utilisant l'entropie de Shannon. Seminar at INRS-ETE, Québec, Canada
Main Audience: Researcher
Invited?: No, Keynote?: No
16. (2016). Stationary hydrologic frequency analysis using B-Spline quantile regression. The annual meeting of the Canadian water resources association, Montréal, Canada
Main Audience: Researcher
Invited?: No, Keynote?: No
17. (2016). Copula-based quantile estimation and inference. The annual meeting of the Statistical Society of Canada, St. Catharines, Canada
Main Audience: Researcher
Invited?: No, Keynote?: No
18. (2016). Copula-based quantile estimation and inference. The annual meeting of the Canadian water resources association, Montréal, Canada
Main Audience: Researcher
Invited?: No, Keynote?: No
19. (2016). Simulation of extreme events in the presence of spatial dependence. Montreal industrial problem solving, Montréal, Canada
Main Audience: Decision Maker
Invited?: Yes, Keynote?: No

20. (2015). Copula-based quantile: estimation and inference. Seminar at Université de Sherbrooke, Sherbrooke, Canada
Main Audience: Researcher
Invited?: Yes, Keynote?: No
21. (2015). Estimation des quantiles basée sur les copules : application sur des données hydrologiques. Seminar at Sherbrooke, Sherbrooke, Canada
Main Audience: Researcher
Invited?: Yes, Keynote?: No
22. (2015). Non-stationary hydrologic frequency analysis using B-splines quantile regression. AGU Fall Meeting, San Fransisco, United States
Main Audience: Researcher
Invited?: No, Keynote?: No
23. (2015). Optimisation du réseau de mesure de la température de l'eau pour la rivière Ouelle. Colloque annuel du Centre interuniversitaire de recherche sur le saumon atlantique à Québec, Québec, Canada
Main Audience: Researcher
Invited?: No, Keynote?: No
24. (2015). Promotion de la statistique, statistiquement probable. Annuel meeting of the girls and sciences, Québec, Canada
Main Audience: General Public
Invited?: No, Keynote?: No
25. (2015). Régression des quantiles avec les fonctions B-splines: estimation bayésienne. Association des statisticiennes et des statisticiens du Québec, Québec, Canada
Main Audience: Researcher
Invited?: No, Keynote?: No
26. (2014). La décomposition du signal de la température de l'eau: comparaison entre l'approche des ondelettes et l'approche EMD. Colloque annuel du centre interuniversitaire de recherche sur le saumon atlantique à Québec, Québec, Canada
Main Audience: Researcher
Invited?: No, Keynote?: No

Broadcast Interviews

2015/02/26 - Les statistiques des événements extrêmes, Futur Simple, Radio 89.1
2015/02/26

Publications

Journal Articles

1. Nasri, BR. (2020). On non-central squared copulas. *Statistics & Probability Letters*. 161: 108704.
Published
Refereed?: Yes
2. Rasouli K, Nasri BR, Soleymani A, Mahmood TH, Hori M, Haghighi AT. (2020). Forecast of streamflows to the Arctic Ocean by a Bayesian neural network model with snowcover and climate inputs. *Hydrology Research*. : nh2020164.
Published
Refereed?: Yes

3. Nasri BR, Rémillard BN. (2020). Semiparametric inference for copulas of arbitrary distributions. *Annals of Statistics*.
Submitted
Refereed?: Yes
4. Nasri BR, Rémillard BN, Szyszkowicz B, Vaillancourt J. (2020). A conversation with Don Dawson. *Statistical Science*.
Submitted
Refereed?: Yes
5. Nasri BR, Rémillard BN, Thioub MY(*). (2020). Goodness-of-fit for regime switching copula models with application to option pricing. *Canadian Journal of Statistics*. 48(1): 79-96.
Published
Refereed?: Yes
6. Aubry Wake, C, Somers, L. D, Alcock, H, Anderson, A. M, Azarkhish, A, Bansah, S, ..., Nasri BR, et al. (2020). A new flow for Canadian young hydrologists: Key scientific challenges addressed by research cultural shifts. *Hydrological Processes*. 34: 2001-2006.
Published
Refereed?: Yes
7. Nasri BR, Boucher E, Perreault L, Rémillard BN, Huard D, Nicault A. (2020). Modeling hydrological inflow persistence using paleoclimate reconstructions on the Québec-Labrador (Canada) Peninsula. *Water Resources Research*. 56(5): e2019WR025122.
Published
Refereed?: Yes
8. Nasri BR, Rémillard BN. (2019). Copula-based dynamic models for multivariate time series. *Journal of Multivariate Analysis*. 172: 107-121.
Published
Refereed?: Yes
9. Nasri BR, Rémillard BN, Bouezmarni T. (2019). Semi-parametric copula-based models under non-stationarity. *Journal of Multivariate Analysis*. 173: 347-365.
Published
Refereed?: Yes
10. Rémillard B, Nasri B, Bouezmarni T. (2017). On copula-based conditional quantile estimators. *Statistics and Probability Letters*. 128: 14-20.
Published
Refereed?: Yes
11. Nasri B, Bouezmarni T, St-Hilaire A, Ouarda TBMJ. (2017). Non-stationary hydrologic frequency analysis using B-Spline quantile regression. *Journal of Hydrology*. 554: 532-544.
Published
Refereed?: Yes
12. Caron A, Pannetier P, Rosabal-Rodriguez M, Budzinski H, Lauzent M, Labadie P, Nasri B, Pierron F, Baudrimont M, Couture P. (2016). Organic and inorganic contamination impacts on metabolic capacities in American and European yelloweels. *Canadian Journal of Fisheries and Aquatic Sciences*. 73(10): 1557-1566.
Published
Refereed?: Yes
13. Nasri B, Trambly Y, El Adlouni S, Hertig E, Ouarda TBMJ. (2016). Atmospheric predictors for annual maximum precipitation in North Africa. *Journal of Applied Meteorology and Climatology*. 55(4): 1063-1075.
Published
Refereed?: Yes

Book Chapters

1. Rémillard B, Nasri B, Ben Abdellatif M. (2018). Replication methods for financial indexes. Glau K, Linders D, Min A, Scherer M, Schneider L, Zagst R. Innovations in Insurance, Risk and Asset Management. : 421-448.
Published, World Scientific
Refereed?: Yes

Manuals

1. Nasri BR. (2020). NCSCopula: Non-Central Squared Copula Models Estimation (R package).
Published, Comprehensive R Archive Network (CRAN)
2. Nasri BR, Rémillard BN. (2019). GaussianHMM1d: Inference, goodness-of-fit, and forecast for univariate Gaussian hidden Markov models (R package).
Published, Comprehensive R Archive Network (CRAN)
3. Thioub MY, Nasri BR, Pieugueu R, Rémillard BN. (2018). HMMcopula: Markov regime-switching copula models estimation and goodness-of-fit (R package).
Published, Comprehensive R Archive Network (CRAN)