**Invited Seminars**

**2018**

* AIA Society of Actuaries Thailand, Bangkok Thailand.
* Central Bank of Thailand, Financial Stability Group, Bangkok, Thailand.
* Department of Mathematics and Statistics, Thamasat University, Bangkok, Thailand
* Department of Statistics, Mahidol University, Bangkok, Thailand.

**2017**

* ISM, Tokyo Japan.
* Hitotsubashi University, Tokyo, Japan.
* Osaka University, Osaka, Japan.
* OpRisk North America, New York.
* OpRisk Europe, London.
* Leuven Le Neuve, Belgium.
* London-Paris Bachelier Society, London, UK
* Heriot-Watt University, Edinburgh, UK.
* Abu Dhabi, Central Banking Conference, Emirates.
* ETH D-Math, ETH Zurich, Switzerland.
* Hong Kong, HKUAST
* Computational Financial Econometrics, London
* Nomura Bank, London
* Bank of England, London
* Royal Statistical Society, London, UK.
* Swiss Association of Actuaries, Lugano, SAV. Switzerland.
* Marrakech, World Statistics Congress, Morocco

**2016**

* Nippon Institute of Technology, Saitima, Japan, July 2016.
* Jaffe Workshop on Economics and Agents, Tokyo, Japan, July 2016.
* Ritsumeiken University, Kyoto, Japan, July 2016.
* National Institute of Environmental Studies, Tskuba, Japan, July 2016.
* Institute of Statistical Mathematics, Tokyo, Japan, July 2016.
* Special Industry workshop Rand Bank, Johannesberg, South Africa, June 2016.
* Invited Team Leader - Financial Mathematics Team Challenge (2 weeks) University of Cape Town, South Africa June 2016.
* University of Cape Town - ETH Zurich Workshop on Financial Mathematics June 2016.
* International UCL-Tsinghua Workshop on Catastrophe modelling and Financial Risk, UCL, June 2016.
* Invited Joint Presentation - Bank of England Research group April, 2016.
* OpRisk Europe 2016 International Conference on Operational Risk in Banking (http://www.opriskeurope.com/) June 2016.
* Particle Methods in Risk and Insurance, Henri Poincare Institute Workshop, Paris, March 2016.
* Oprisk Europe, Global Risk Management Conference, day long invited lecture series on Operational Risk Modelling and Regulation.
* NORM, Operational Risk Practitioners Seminar – UCL London

**2015**

* The 20th Workshop on Economic Science with Heterogeneous Interacting Agents Sophia Antipolis, SKEMA Business School, 21–23 May 2015
* University of Warwick, Statistics Department, Seminar Series.
* University of Rennes, ESC, Rennes, France, Seminar Series.
* CSIRO Australia, Sydney, Seminar Series.
* NORM, Operational Risk Practitioners Seminar – NOMURA Bank London
* Oxford University Statistics Department, Oxford, UK.

**2014**

* ISI 60th World Statistics Congress 2015, Rio De Jeniro, Brazil, July./2014.
* Computational and Financial Econometrics (CFE-2014), PISA, Italy Dec./2014.
* Tsinghua University, Schoole of Economics and Management (SEM), Beijing, China Nov./2014.
* Peking University, Mathematics Department, Beijing, China, Nov./2014.
* Commonwealth Scientific and Industrial Research Organisation, Sydney, Australia, Oct./2014.
* Sydney University Business Analytics Department, Sydney, Australia, Oct./2014.
* Maquarie University Mathematics and Actuarial Department, Sydney, Australia, Oct./2014.
* Institute of Statistical Mathematics, Tokyo, Japan, August/2014.
* Royal Statistical Society, London 24/2/2014.
* Department of Statistics and Actuarial, Cass Business School, London 26/2/2014.
* Invited Speaker and Syposium Organisor for the 9th International Conference on Intelligent Sensors, Sensor Networks and Information Processing, 2014.
* NORM, Operational Risk Practitioners Seminar – UCL London

**2013**

* Invited Speaker and Workshop Organisor, 1st International Spatial and Temporal Modelling in Institute of Statistical Mathematics, Tokyo, Japan 2013.
* Invited Speaker, International Competition in Banking: Theory and Practice , Sumy, Ukraine - March 2013.
* Invited Speaker, Statistics Department, Imperial College, UK - March 2013.
* Invited Speaker, Statistics Department, University of Kent, UK - March 2013.
* Invited Speaker, Statistics Department,University of Nottingham , UK - March 2013.
* Invited Speaker, Statistics Department, Bristol University, UK - March 2013.

**2012**

* Mathematical Models for Impulsiveness: Alpha Stable models for Signal Processing and Communications - Invited Speaker Dec. 2012 - <http://www.telecom-lille1.eu/people/septier/workshop2012/>
* Multi-factor s.d.e models: Calibration and Filtering - Invited Speaker, Department of Statistical Science, UCL, UK - November 2012.
* Multi-factor s.d.e models: Calibration and Filtering - Invited Speaker, Oxford Mann Institute and Statistics Department, Oxford, UK - November 2012.
* Particle Markov chain Monte Carlo in Commodity Models - Invited Speaker, DTC Computer Science Department UCL- October 2012.
* [Sequential Monte Carlo Methods and Efficient Simulation in Finance](http://project.inria.fr/SMCMESF/files/2012/10/TimeTable.pdf) - Invited Speaker, Ecole Polytechnique, Paris, France - October 2012.
* Closed Form Solutions to Loss Distributional Approach Insurance and Risk Models via Properties of Convolutional Semi-groups for sub-exponential Severity Models - Invited Speaker, National University of Singapore (NUS) - August 2012.
* Generalized Interference Models in Doubly Stochastic Poisson Random Fields for Wideband Communications. - Invited Speaker, Institute of Statistical Mathematics (ISM) - August 2012.
* Risk: Modelling, Optimization and Inference - Invited Speaker, University of New South Wales, Sydney, Australia - July 2012.
* Advanced Statistics Symposium - Invited Keynote Speaker (unable to attend) CMAR, Hobart, Commonwealth Scientific and Industrial Research Organisation - March 2012.
* Particle Markov Chain Monte Carlo methods for Commodity Models - Seminar, National University of Singapore, 2012.

**2011**

* Particle Markov Chain Monte Carlo methods for Commodity Models - Seminar, Institute of Statistical Mathematics - Tokyo Japan, 2011.
* Particle Markov Chain Monte Carlo methods for Commodity Models - Seminar, Computational Financial Econometrics CFE- London School of Economics, 2011.
* Multi-species modelling - Commonwealth Scientific and Industrial Research Organisation - Seminar, Rotnest Island, Nov. 2011.
* Topic: Commonwealth Scientific and Industrial Research Organisation - Seminar, Maquarie University (tbd)
* Vector Autoregression Models Incorporating Alpha-Stable Noise.*-*Seminar, Univeristy NSW, Sydney, May. 2011.
* Algorithmic Trading Models via Cointegration Frameworks. - Boronia Managed Funds, Sydney, Australia, April 2011
* Vector Autoregression Models Incorporating Alpha-Stable Noise for Inter-day Price Level Shifts.*-*Seminar, ENSAE, Paris, April. 2011.

**2009**

* Bayesian Alpha Stable models via SMC Samplers PRC-ABC*-*SAMSI Transition Workshop for Program on Sequential Monte Carlo Methods, SAMSI, North Carolina, Nov. 2009.
* Markov Switching Bayesian Cointegrated Vector Autoregression models - Boronia Managed Funds, Sydney, NSW - Seminar, Sept. 2009
* Adaptive Trans-dimensional MCMC for Bayesian Cointegrated Vector Autoregression models - Department of Mathematics and Statistics, University of NSW - Statistics Seminar Series, Sept. 2009
* Stochastic Operational Risk Models - 15th International Conference on Computing in Economics and Finance, Australia, 2009
* Copula Models and Dynamic Operational Risk  - CSIRO Seminar, Sydney, 2009
* Dynamic Operational Risk - Statistical Society of Australia, NSW Branch, Australia, 2009
* LIkelihood-Free, Sequential Monte Carlo Samplers and Partial Rejection Control - CSIRO Stream Leaders Meeting - Wollongong, NSW, Australia, 2009.

**2008**

* Ninth Annual J.B Douglas Award - Statistical Society of Australia - Sydney, Macquarie University, 2008. (Winner !)
* International Society for Bayesian Analysis - Hamilton Island, 2008.
* Markov Chain Monte Carlo for Risk Analysis and Insurance Modelling. - AMRA meeting CSIRO, Melbourne 2008.
* Adaptive SMC and ABC for alpha-Stable models. - MCMSki, Bormio, Milan, Italy 2008. (Young Investigators Award + Poster)

**2007 and Earlier**

* Filtering in Commodities - Hedge Fund: Grinham Managed Funds, Sydney, Australia, Dec. 2007.
* Efficient Simulation of an Annual Loss Distribution for Estimation of VaR and ES. - Spring Bayes, Coolangatta Queensland, Sept 2007.
* Snapshot Review of Research Directions in Commodity Modelling - CSIRO, Centre for Mathematics and Information Sciences, Risk Management Seminar, 14/05/07.
* Adaptive Monte Carlo and Delayed Rejection in Reversible Jump Monte Carlo UNSW Mathematics Department, Bayesian Reading Group, 25/8/06
* Sequential Monte Carlo Samplers, UBC Compter Science, Laboratory for Computational Intelligence seminar group, 15/02/04
* Support Vector Machines Applied to Micro Arrays Analysis, UBC Statistics Department, 2005.
* Trans-Dimensional Sequential Monte Carlo, QinetiQ, Great Malvern, 31/03/04.
* Theoretical Aspects of SMC : Convergence, Central Limit Theorem and Bias, Cambridge University Signal Processing Seminar Part 1, 25/06/04
* Theoretical Aspects of SMC : Convergence, Central Limit Theorem and Bias ,Cambridge University Signal Processing Seminar Part 2, 29/06/04
* SMC Samplers and Trans-Dimensional Monte Carlo, Particle and Monte Carlo Methods, Bernoulli Conference, Barcelona, 24-25/07/04
* SMC Samplers Overview, [Machine Learning Summer School](http://www.irccyn.ec-nantes.fr/mlschool/abstracts.html), Berder Island, France, 12/09/04