

Benjamin Bobbia

PhD Student/A.T.E.R

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Current position

Teaching and Research Assistant(ATER).
University of Bourgogne-Franche-Comté, Besançon.

Education

- 2010/2014 : **Graduation in mathematics**
University of Franche-Comté, Besançon.
- 2014/2016 : **Master in mathematics**, specialiality **Mathematic teaching**.
University of Franche-Comté, Besançon.
- 2016 : **Teaching qualification** : Agrégation de mathématique.
Université de Franche-Comté, Besançon.
- 2016/2017 : **Master in mathematics** speciality **Research in probability and statistics**.
University of Franche-Comté, Besançon, France and University of Sao Paulo, Sao Paulo, Brésil.
Master thesis under the supervision of Miguel Abadi.
Subject : Extremal and mixing indexes on non markov processes.
- 2017/2020 **PhD in mathematics** under the supervision of Clément Dombry and Davit Varron.
University of Bourgogne-Franche-Comté.
Subject : Extreme quantile regression : a coupling approach and Wasserstein distance.

Research fields

- Extreme value theory.
- Quantile regression.
- Empirical processes.
- Optimal transport.

Publications

- **The coupling method in extreme value theory**, with Clément Dombry and Davit Varron, in minor revisions for Bernoulli Journal, arXiv :1912.03155, 2019.
- **Extreme quantile regression in a proportional tail framework**, with Clément Dombry and Davit Varron, accepted in Georgian Mathematical Journal, arXiv :2002.01740, 2019.

Presentations

Talks

- Presentation **Quelques résultats autour de la convergence en loi**. è la journée des jeunes chercheur en mathématiques de l'UBFC, Besançon, April 2018.
- presentation **The proportionnal tail framework for extreme** è la journée de l'école doctorale Carnot-Pasteur, Université de Bourgogne-Franche-Comté, Besançon, June 2018.
- Presentation **Using coupling and empirical processes in the proportional-tail model for extreme quantile regression** at workshop empirical processes and applications to statistics, université de Bourgogne Franche-Comté, Besançon, May 2019.
- Presentation **Méthode de couplage en distance de Wasserstein pour la théorie des valeurs extrême**. aux journées de statistique, Université de Lorraine , Nancy, June 2019
- Presentation **Coupling method for extreme quantile regression** at Extreme value analysis (EVA), Zagreb, July 2019

Seminars

- Presentation **A coupling method for extreme quantile regression** at PhD seminar, université de Caen, Caen, April 2019.

- Presentation **A coupling method for extreme quantile regression** at PhD seminar of institut mathématique de Bourgogne, université de Bourgogne-franche-comté, Dijon, May 2019
- Presentation **Introduction to extreme values theory and extreme quantile estimation.** at PhD seminar of laboratoire de mathématique de besançon, université de franche-comté, Besançon, Octobre 2019

Posters

- Poster **Extreme quantile regression in proportional tail framework.** at Workshop on Rare Events, Extremes and Machine Learning, Telecom ParisTech, Paris, Mai 2018
- Poster **Extreme quantile regression in proportional tail framework.**, la journée de l'école doctorale Carnot-Pasteur, Université de Bourgogne-Franche-Comté, Besançon, Juin 2018.
- Poster **Extreme quantile regression in proportional tail framework.** at workshop valrped, Aussois, Mars 2018

Teaching activities

- 2018 : **Statistics for engineers** for master students, courses, tutorials and computer based tutorials.
- 2018 and 2019 : **Oral examinations** training for competitive examination for teaching qualification in mathematics (Agrégation).
- 2019 : **Statistical tools** for undergraduate students, courses and tutorials.
- 2019 : **Biostatistics**/ logistic regression for master students, courses.
- 2019 : **Elementary statistics** for undergraduate students, computer based tutorials.
- 2019 : **In-depth statistics** for master students, computer based tutorials.
- 2020 : **Simulation and R software** for master student, tutorials and computer based tutorials.
- 2020 : **Biostatistics**/ logistic regression for master students, courses.
- 2020 : **Elementary statistics** for undergraduate students, computer based tutorials.
- 2020 : **In-depth statistics** for master students, computer based tutorials.
- 2020 : **Mathematical tools** for undergraduate students, courses and tutorials.
- 2020 : **Computation of Probabilities** for undergraduate students, tutorials.

Participations to conferences

- **Workshop Time Series Analysis**, Besançon, November 2017
- **CMStatistics**, London, December 2017
- Journée spéciale Stat Math 2018 : **Promenade en forêt aléatoire**, Institut Henry Poincaré, Paris, January 2018
- **5èmes Journées Probabilités/Statistique Besançon-Dijon**, Dijon, June 2018
- Journées modélisation aléatoire et statistiques de la SMAI, Dijon August 2018
- **11èmes Journées Méthodes Avancées pour l'Analyse de Sondages Complexes**, Besançon, May 2019
- **Workshop on Times Series and Extremes**, Besançon, May 2019
- Workshop **Contemporary Topics on Applied Probability**, Besançon, June 2019

Administrative activities

- **Organizer of PhD seminar** of Laboratoire de mathématiques de Besançon. 2018/2019 and 2019/2020.
- **representing PhD students on the laboratory council.**

Software and computer language

- R, Python, Scilab.
- Caml.
- Mapple, Mathematica.
- LaTeX
- Pack office

Languages

- French (native language)
- English

