

# Roberto Morales Arsenal

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## EMPLOYMENT

- **2010 – Present.** Lecturer, CUNEF Universidad. Department of Quantitative Methods.
- **2009 – 2010** . Lecturer of Statistics, Universidad Pontificia Comillas (ICAI), 2010.
- **2007 – 2009.** Assistant Professor. Department of Statistics, Universidad Carlos III de Madrid.
- **2005 – 2007.** Research Scholarship in the Department of Statistics and Econometrics, Universidad Carlos III de Madrid. Ph.D. in Mathematical Engineering.

## EDUCATION

- Ph.D. in Econometrics, Universidad de Alcalá (2016).
- M.S. in Computational-Statistical Information Processing, Universidad Complutense de Madrid and Universidad Politécnica de Madrid (2016); M.S. in Mathematical Engineering, Universidad Carlos III de Madrid (2007); M.S. in Applied Statistics, Spanish National Institute of Statistics (INE) and Universidad de Alcalá (2005); and M.S. in Economic Analysis and Financial Economy, Universidad Complutense de Madrid (2004).
- B.S. in Applied Statistics, Universidad Complutense de Madrid (2010), and B.S. in Quantitative Economy, Universidad Complutense de Madrid (2003).

## FIELDS OF INTEREST

Probabilistic prediction, forecast combination, conformal prediction, probabilistic modeling of the effects of disinformation in the political domain, and techniques and methods to increase student motivation

## PUBLICATIONS

- Morales-Arsenal, R. "Impacto de la cibercriminalidad y la desinformación en la economía española". En: *La economía en tiempos adversos: desafíos y oportunidades / The economy in difficult times: challenges and opportunities*. Las Rozas (Madrid): Civitas Aranzadi, 2025 (pp. 253-308). ISBN imp.: 978-84-1085-310-2 - ISBNe: 978-84-1085-311-9. (Colección Ciencias Sociales y Humanidades. ISSN imp.: 2605-4655 - ISSNe: 2660-8979).
- Pinar-Pérez, Jesús María; Pliego-Marugán, Alberto; Ruiz-Hernández, Diego; Morales-Arsenal, Roberto: "Floating Offshore Wind Farm Maintenance Assessment Policies for Vessels Assignment" in: Xu, J., Binti Ismail, N.A., Dabo-Niang, S., Ali Hassan, M.H., Hajiyevev, A. (eds) *The Eighteenth International Conference on Management Science and Engineering Management. ICMSEM 2024. Lecture Notes on Data Engineering and Communications Technologies*, 215. Springer, Singapore, 2024.
- Morales-Arsenal, Roberto; Zazpe-Quintana, María Pilar; Pinar-Pérez, Jesús María: "Optimal Forecast Combination with Univariate Models for Natural Gas Prices in Spain", in García Márquez, F.P.; Jamil, A.; Ramirez, I.S.; Eken, S.; Hameed, A.A. (eds): *Computing, Internet of Things and Data Analytics*, ICCIDA 2023, Studies in Computational Intelligence, 1145, Springer, Cham, 2024.
- Pinar-Perez, Jesús María; Ruiz-Hernandez, Diego; Morales-Arsenal, Roberto; Pliego-Marugan, Alberto: "Joint Maintenance and Spare Machines Management Policies Assessment", in García Márquez, Fausto Pedro; Segovia Ramírez, Isaac; Bernalte Sánchez, Pedro José; Muñoz del Río, Alba (eds): *IoT and Data Science in Engineering Management*, CIO 2022, Lecture Notes on Data Engineering and Communications Technologies, 160, Springer, Cham, 2023.
- Morales Arsenal, Roberto: "Técnicas de Simulación en la Toma de Decisiones," *Historia de la Probabilidad y de la Estadística*, vol. XII, pp. 393–410, 2023. En J. Santos del Cerro & S. de Paz Cobo (Drs.), Ed. Aranzadi. Asociación de Historia de la Estadística y la Probabilidad en España (AHEPE). ISBN: 978-84-1125-839-5.

## SELECTED ACADEMIC HONOURS AND GRANTS

- Extraordinary Award in Economics (specialization in Quantitative Economics), academic year 2003/2004 (UCM).
- High Academic Excellence Award in the field of Social Sciences, academic year 2003/2004 (UCM).
- Merit-based Ph.D. Scholarship, Universidad Carlos III de Madrid, Department of Statistics.

## SELECTED PRESENTATIONS CONFERENCES

**June 29 – July 2, 2025, Beijing (China).** 45th International Symposium on Forecasting (ISF2025). Oral presentation: *Empirical Study on the Performance of Conformal Forecasting Methods on Real-World Data*. (Joint work with Loren Escot, Complutense University of Madrid, and Christoph Bergmeir, University of Granada), **10–13 June 2025, Lleida (Spain)**. XLI Congreso Nacional de Estadística e Investigación Operativa y XV Jornadas de Estadística Pública (SEIO 2025). Oral presentation: *Empirical Study on the Performance of Conformal Forecasting Methods on Real-World Data*, **13 December 2024, Madrid (Spain)**. XVII +FuzzyMAD Workshop of IMEIO. Faculty of Mathematical Sciences, Complutense University of Madrid (UCM). Poster presentation: *Fuzzy Logic for Modelling Emotional State Indicators*, **6-8 November 2024, Sevilla (Spain)**. III Congress and XIV Conference of R Users. Oral presentation: *Fuzzy Logic System for Determining Emotional and Mental States in R*, **20-21 July, 2023**. 2nd Conference on Computing, IoT and Data Analytics (ICCIDA23), Universidad de Castilla-La Mancha and Istanbul University. Online Conference. Oral presentation: *Optimal Forecast Combination with Univariate Models for Natural Gas Prices in Spain*, **3-7 July, 2023, Warsaw (Poland)**. 34th European Meeting of Statisticians. Oral presentation: *GAMLSS Models to Explain and Predict the Length of Hospital Stays Caused by Climate Change and Its Effects on the Health Insurance Sector*, **25-28 June, 2023, Charlottesville, Virginia (USA)**. 43rd International Symposium on Forecasting (ISF2023). Oral presentation: *Forecasting Natural Gas Consumption Using Mixed-Frequency Dynamic Factor Models and Machine Learning Methods*, **25-28 June, 2023, Charlottesville, Virginia (USA)**. 43rd International Symposium on Forecasting (ISF2023). Oral presentation: *Forecasting Duration of Hospital Stays in Spain Caused by the Impact of Increasing Atmospheric CO<sub>2</sub> Concentrations Using GAMLSS Models*,

## PROFESSIONAL ACTIVITIES

- **2004 – 2005.** CM, Capital Markets Bolsa S.A – Backoffice.
- **2003 – 2004.** GESIF S.A, econometric analyst. Quantitative department.
- **2001 – 2002.** SCH - Backoffice (Derivatives). Trasnfere of operations of IRS from the BTS operative system to SUSI.
- **2000 – 2001.** Bankinter - Financial Advisor.