

Peter Julian Amascual Cayton

Assistant Professor I
Faculty Rm. 03

Education

BS Statistics, (Magna Cum Laude), U.P. Diliman, 2009
MS Statistics, U.P. Diliman, 2011

Fields of Interests

- Probability and Mathematical Statistics
- Statistical Inference
- Time Series Analysis
- Econometric Methods
- Financial Econometrics

Publication:

Cayton, P., 2012, Statistical Models for Extreme Values, *The Philippine Statistician*, **61(1)**:137-142 (Teacher's Corner).

Cayton, Peter Julian A., Dennis S. Mapa, and Mary Therese Lising (2010). Estimating Value-at-Risk (VaR) using TiVEx-POT Models, *Journal of Advanced Studies in Finance*, Vol. I (2), pp. 152-170.

Co-Advised Theses:

1. Thesis of Pristine Joy Cunanan and Sherry Anne Fallarme, titled "Resident Attitudes Toward Future Tourism Development in Maestre De Campo Island, Romblon," in Partial Fulfillment of the Requirement of the Degree of Bachelor of Science in Tourism.
2. Thesis of Camille Soriano and Valerie Shayne Uy, titled "Classifying UP Diliman College Students According to Travel Personality and Aspirations, A Test Application of Plog's Model," in Partial Fulfillment of the Requirement of the Degree of Bachelor of Science in Tourism.

Scholarships and Fellowships Received:

- **Recipient, Statistical Research and Training Center Thesis Fellowship, 2011** – Thesis scholarship given by the Statistical Research and Training Center.
- **Recipient, Government Service Insurance System Scholarship, 2005** – College tuition and stipend scholarship given by the Government Service Insurance System

Awards Received:

- **Second Place, Best Paper Award (Undergraduate Category), 2009** – Award given by the University of the Philippines Los Banos Institute of Statistics in the 10th Student-Faculty Conference on the Statistical Sciences
- **First Place, Best Undergraduate Student Paper Award, 2009** – Award given by the University of the Philippines School of Statistics

Presentations/Seminars/Conferences Conducted:

1. Paper Presenter, 12th Student-Faculty Conference on the Statistical Sciences, Oct. 6, 2011, Paper Presentation: "Modified X-11 Seasonal Adjustment Procedures Using Iterated Median Smoothing", Organizer: UP Los Banos Institute of Statistics, UP School of Statistics, Venue: UP Los Banos

2. Resource Speaker, Training Course on Forecasting Using Multivariate Time Series Techniques Module II, Date: August 8-11, 2011, Organizer: Philippine Statistical Association, Inc., and UP School of Statistics, Venue: UP School of Statistics
3. Paper Presenter, Research Symposium of Research Papers by Thesis Fellows , Date: June 22, 2011, Paper Presentation: "Modified X-11 Seasonal Adjustment Procedures Using Iterated Median Smoothing", Organizer: Statistical Research and Training Center, Venue: SRTC Office
4. Faculty Assistant, Training on Statistics for Market Segmentation and Predictive Modeling, Date: June 17, 2011, Organizer: UP Statistical Center Research Foundation, Inc., Venue: School of Statistics
5. Faculty Assistant, Workshop on Seasonal Adjustment and Missing Data , Date: June 1-3, 2011, Organizer: Statistical Research and Training Center, Venue: BSP Security Plant Complex
6. Paper Presenter, 11th National Convention on Statistics, Date: Oct. 4-5, 2010, Paper Presentation: "Estimating Value-at-Risk (VaR) Using TiVEx-POT Models", Organizer: National Statistical Coordination Board, Venue: EDSA Shangri-La Hotel
7. Paper Presenter, 11th Faculty-Student Conference on the Statistical Sciences, Date: Oct. 4, 2010, Paper Presentation: "Determinants of Macroeconomic Output Shocks in the Philippines", Organizer: UP School of Statistics, UP Los Banos Institute of Statistics, and Statistical Research and Training Center, Venue: EDSA Shangri-La Hotel
8. Paper Presenter, 10th Student-Faculty Conference on the Statistical Sciences, Date: October 5, 2009, Paper Presentation: "Measuring Dollar Exchange Value-at-Risk using Time-Varying Extreme Value Theory", Organizer: UP Los Banos College of Arts and Sciences Institute of Statistics, UP Diliman School of Statistics, and Statistical Research and Training Center, Venue: UP Los Banos College of Arts and Sciences
9. Guest Speaker, ThermoSTAT, a CWTS Seminar for High School Students, Date: February 1, 2010, Presentation: "LSS: The Last Survey Syndrome", Organizer: CWTS 2nd Semester students under Prof. Lorelie DA. Santos, Venue: Roosevelt College, San Mateo, Rizal.

Seminars/Training/ Conferences Attended:

1. Seminar on Nonlinear Regression Analysis, Date: July 2010, Organizer: UP Statistical Research Foundation, Inc., Venue: GT Toyota Center
2. Philippines Statistical Association Annual Conference 2009: "Statistics in a Multidisciplinary Setting", Date: September 24-25, 2009, Organizer: Philippine Statistical Association, Venue: Philippine Social Science Council Auditorium, Diliman, Quezon City
3. CE@25: Evidence for Equity and Health, 25th Anniversary Conference: Contributing Evidence Towards Optimum Healthcare and Equity, Date: July 30, 2009, Organizer: Philippine Clinical Epidemiology Network, Venue: Pan Pacific Hotel – Manila
4. Teaching Effectiveness Course, Date: May 25-29, 2009, Organizer: University of Philippines Diliman , Office of the Director of Instruction, Venue: Ikeda Hall, UP Diliman