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ABOUT THE AUTHORS

Basiura Beata graduated with master of science degree in mathematics from the Jagiellonian University of Cracow. In 2007 she defended her PhD thesis in economics at the Faculty of Management Cracow University of Economics. She works in the Faculty of Management AGH. She is interested in the development of statistical methods for high-dimensional and correlated data. In particular, the issues of taxonomy and classification of time-series are the main topics of her research.

Bhattacharjee Atanu was born in Durgapur, India, to Swapan Bhattacharjee and Sandhya Bhattacharjee. He attended A-Zone M.P School and T.D.B. College before joining the Institute of Medical Science, Banaras Hindu University, where he obtained master's degrees in health statistics in 2008. He obtained his PhD in statistics in 2012 at the Gauahati University under Dilip C Nath (statistics). His dissertation was titled "Bayesian Analysis for Longitudinal Data on Type 2 Diabetes Patients". After that, he joined the Ward of Clinical Research and Biostatistics at Malabar Cancer Centre (MCC) as a Lecturer. Over the last few years, A. Bhattacharjee has published more than 35 articles, in various peer-reviewed reputed journals.

Czapkiewicz Anna works at the Faculty of Management at AGH. She defended her PhD thesis in economics at the University of Lodz. She investigates the usefulness of Copula-GARCH models in modelling the relationship between returns of main indices of the stock markets. In these studies, she uses both static and dynamic models. The time-varying dependencies between time series may be explained by the regime switching process.

The author studies the regime switching copula model with a Markov switching mechanism for modelling financial time series.

Dihidar Kajal is an Assistant Professor at Indian Statistical Institute since February 01, 2013. She graduated from Calcutta University with Mathematics Honours in B.Sc. in 1984. She post-graduated from Statistics in M.Stat. at Indian Statistical Institute in 1987. She holds Ph.D. in Statistics (in the area of Survey Sampling) under the supervision of Prof. Mausumi Bose of Applied Statistics Unit of Indian Statistical Institute (2010).

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She published about 17 research papers in standard Indian and foreign journals and 2 more are to appear.

Gurgul Henryk is a Full Professor of economics and the head of the Department of Applications of Mathematics in Economics, at AGH University of Science and Technology in Cracow, Poland. He is also a visiting professor at several foreign universities. His major research interests focus on financial econometrics, analysis of financial markets, bankruptcy predictions, input–output models, growth models, including CEE economies in transition. He has been a referee for several distinguished international academic journals. In 2007 he won the Bank Handlowy (City Bank) Award, which is believed to be one of the most prestigious tokens of recognition in the Polish economic community.

Khare B. B. is a Professor in the Department of Statistics, Banaras Hindu University (BHU), Varanasi, India and obtained his Ph.D. degree at Banaras Hindu University, Varanasi, India in 1984. He is a life-long member of National Academy of Sciences, India and a Honorable Member of Research Board of Advisors, ABI (U.S.A.). He has established an active research group in BHU, making significant contributions in the field of sampling theory, and guided five Ph.D. candidates. Prof. Khare has published more than 85 research papers in international/national journals and conferences and presented more than 67 research papers at international/national conferences. He has also published two books/monographs and written five chapters in different recognized books. His area of specialization is Sampling Theory, Inference and Population Studies.

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Singh S. K. is a Professor at the Department of Statistics, Banaras Hindu University. His main research area is Classical and Bayesian Inference and Survival Analysis. He is also an expert in numerical computation as well as programming, e.g. MCMC and Gibbs sampling, etc. He has also published more than 100 articles.

Singh Umesh is a Professor Coordinator DST-CIMS & Department of Statistics, Banaras Hindu University. His research area is Classical and Bayesian Inference, Loss function and Survival Analysis. He has published more than 200 articles in reputed journals and also organizes numerous international conferences.

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Zajac Pawel is a Research Assistant at the Department of Applications of Mathematics in Economics, at AGH University of Science and Technology in Cracow, Poland. His major research interests cover business demography and the application of statistical models for bankruptcy prediction. He has been an author, co-author and referee for several distinguished international academic journals.