



# Author Certificate

Awarded to

Carlos Trucíos

for the successful participation at the

V Latin American Conference on Statistical Computing (LACSC 2021)

with the paper entitled

“Forecasting value-at-risk and expected shortfall in large portfolios: a general dynamic factor model approach”

held on April 19-21, 2021 at Instituto Tecnológico Autónomo de México.



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DR. DAVID MUÑOZ

CHAIR OF THE DEPARTMENT OF INDUSTRIAL  
ENGINEERING AND OPERATIONS ITAM



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DR. LUIS A. MONCAYO MARTÍNEZ

CHAIR OF THE ORGANIZING COMMITTEE  
LACSC 2021