Short CV of Fabienne COMTE

Fabienne Comte,
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Position: Full professor in University Paris Cité (since 2001, formerly Université Paris Descartes), Mathematics and Computer Sciences department.

I am a former student of ENS Cachan (now ENS Paris Saclay), and was assistant professor in Sorbonne Université (Université Pierre et Marie Curie at that time) from 1995 to 2001.

Teaching. I am teaching 192h, mainly courses in mathematics at almost all levels from licence (L2 and L3) to Master in my department of University Paris Cité.

Administrative responsabilities:

- Head of Master of applied mathematics of the Mathematics and Computer Sciences department from 2001 to 2014.
- Head of Laboratory MAP5, UMR CNRS 8145, University Paris Descartes, 2015-2019.
- President of National Council of Universities, "Applied Mathematics" Section (CNU26), 2019-2023.

Research interests:

General field: Mathematical statistics, nonparametric estimation and statistics for stochastic processes**.**

- Deconvolution methods and study of models with error-in-variables,
- Nonparametric estimation, projection methods and model selection, Laguerre and Hermite bases for non compact estimation
- Regression models, heteroskedastic models, dependent variables problems.
- Survival analysis (Nonparametric methods for hazard rates estimation, mean residual life, censoring problems)
- Nonparametric methods for stochastic processes: diffusion processes, Lévy processes...

Former phD Students

- **Claire Lacour**, 100%, « Estimation non paramétrique adaptative pour des processus de Markov et de Markov cachés. » Claire Lacour defended her thesis on october 1st, 2007. She is now full Professor in University Gustave Eiffel.

- **Sandra Plancade**, 100%, « Estimation par sélection de modèles à partir de données partiellement observées». Thesis defended on september, 23rd, 2010. Sandra is researcher (CR) at INRAE since september 2013.
- **Emeline Schmisser**, co-supervision (50%) with V. Genon-Catalot. « Estimation non paramétriques pour des processus de diffusion. » Thesis defended on Décember 10, 2010, Emeline assistant professor at University of Lille since september 2011.
- **Gaëlle Chagny**, 100%, « Estimation adaptative avec des données transformées ou incomplètes. Application à des modèles de survie. » Thesis defended on 5 Juillet 2013. Gaëlle is researcher (CR) CNRS at LMRS in Rouen since september 2014.
- **Gwennaëlle Mabon**, 100%, « Estimation non-paramétrique adaptative pour des modèles bruités. » Thèse soutenue le 26 mai 2016. Gwennaëlle is working in a private enterprise..
- **Charlotte Dion**, 50% with Adeline Samson. « Estimation non-paramétrique de la densité de variables aléatoires cachées. » Thesis defended on le 24 juin 2016. Charlotte is assistant professor at Sorbonne University since september 2017.
- **Ousmane Sacko**, 50% with Céline Duval. « Estimation par projection pour des problèmes inverses sur des espaces de Laguerre et d'Hermite ». Thesis defended on 15 Novembre 2021.
- **Florian Dussap**, cosupervision at 50% with Céline Duval. « New Insights on Inverse Problems: Multidimensional Strategies for Deconvolution or Regression, and Ruin Probability Estimation. » Thesis defended on june, 24 2022. Florian is now teacher (PRAG) at Cergy University.
- **Bianca Neubert**, cosupervision with Jan Johannes (official supervisor). Bianca spent 3 months in MAP5 from september 2023 to december 2023(European PROCOPE and University of Heidelberg) and several other one-week stays in MAP5. Thesis defended on December 4th, 2025 « Nonparametric inference in convolution models », Heidelberg University.

Other supervisions :

- Supervision of Sergio Brenner Miguel who stayed in MAP5, from september 2021 to december 2021 (European PROCOPE and University of d'Heidelberg), Sergio was a phD student under the supervion of Jan Johannes, University of Heidelberg.

Now :

- **Yichuan Huang**, cosupervision with Nicolas Marie « Nonparametric estimation for stochastic differential equations in presence of censoring », started september 2024.
- **Felix Schürzinger**, cosupervision with Adeline Samson, « Nonparametric estimation for stochastic differential equations », started october 2024