

**Workshop “Copulae in Mathematical and Quantitative Finance”,
10-11 July 2012 and Short Course “Copulae Calibration in Theory
and Practise”, 9 July 2012, Cracow, Poland**

The First Announcement

The organizers are delighted to invite you to attend the Workshop “Copulae in Mathematical and Quantitative Finance”, 10-11 July 2012, Cracow, Poland - the satellite event of the 6th European Congress of Mathematicians (Cracow, 2-7.07.2012).

The meeting is intended to be a forum for researchers to focus on the latest advances, trends and developments in the area of copula theory and financial modelling. The aim is to bring together scientists, academics and professionals from all over the world. The methods of copula theory and its applications in finance, insurance and risk management will be the core of the presentations at the workshop.

The workshop will take place at the conference centre of the Jagiellonian University “Przegorzały”, ul. Jodłowa 13, Kraków (*Cracow*), Poland, on 10th and 11th July 2012. The talks will start on Tuesday 10th at 9:00 am and we are planning to conclude the workshop on Wednesday afternoon. The conference venue is about 5 km from the historical center of Cracow and 7 km from the airport Balice. It is located on a hill with a magnificent view on the Vistula river valley, in the secluded spot in the Wolski Woods.

If you would like to contribute a talk, please send an email to worcotha@mimuw.edu.pl including a short abstract (not later than 1st March 2012). The abstract instructions are available on the web page of the workshop <http://worcotha.mimuw.edu.pl>. The Scientific Committee will inform you about the acceptance of your contribution not later than 1st April 2012.

The workshop will be preceded by a short course “Copulae Calibration in Theory and Practise” consisting of two sections organized by Wolfgang Härdle and Ostap Okhrin (CASE, Humboldt-Universität zu Berlin), and by Claudia Czado and Eike Brechmann (Technische Universität München). The course will be dedicated both to practitioners and theoreticians. This event will also take place at the conference centre of the Jagiellonian University “Przegorzały” on Monday 9th July 2012, 9:00-18:00.

We are looking forward to seeing you in Cracow!

On behalf of the Organizing and Scientific Committees
Piotr Jaworski