

Workshop “Copulae in Mathematical and Quantitative Finance” and Short Course “Copulae Calibration in Theory and Practise”

Timetable

Monday, 9th July

08:00–09:00 REGISTRATION

09:00–13:00 PART I OF THE SHORT COURSE. Organizers: Wolfgang Härdle and Ostap Okhrin

09:00–10:45 Session 1

10:45–11:15 Tea & Coffee

11:15–13:00 Session 2

13:00–14:30 Lunch

14:30–18:00 PART II OF THE SHORT COURSE. Organizers: Claudia Czado and Eike Brechmann

14:30–16:00 Session 1

16:00–16:30 Tea & Coffee

16:30–18:00 Session 2

Tuesday, 10th July

08:00–09:00 REGISTRATION

09:00–09:10 OPENING

09:10–10:50 INVITED TALKS

09:10–10:10 Christian Genest: Beyond simplified pair-copula constructions

10:10–10:50 Haijun Li: Toward a Copula Theory for Multivariate Regular Variation

10:50–11:10 Tea & Coffee

11:10–13:00 CONTRIBUTED TALKS: SESSION 1

11:10–11:30 Jean-David Fermanian*, Dragan Radulovic, Marten H. Wegkamp:
An improved Kolmogorov-Smirnov test for copulas

11:30–11:50 Aristidis K. Nikoloulopoulos*, Harry Joe: Factor copula models for item response data

11:50–12:10 Bertrand Tavin: Detection of arbitrage in a market with multi-asset derivatives
and known risk-neutral marginals

12:10–12:30 Dominik Sznajder*, Irène Gijbels: Copula-based dependence structure tests

12:30–12:50 Gordon Gudendorf*, Johan Segers:
Nonparametric Estimation of Multivariate Extreme Value Copulas

13:00–14:30 Lunch

14:30–16:10 INVITED TALKS

14:30–15:30 Peter X.-K. Song: Copula Regression Analysis of Networked Data

15:30–16:10 Dorota Kurowicka : Regular vines with nonparametric copulas

16:10–16:25 Tea & Coffee

16:25–18:10 CONTRIBUTED TALKS: SESSION 2

16:25–16:45 Claudia Czado: Model selection for regular vine models with applications

16:45–17:05 Eike Christian Brechmann:
Hierarchical Kendall copulas – A new class of multivariate dependence models

17:05–17:25 Anastasios Panagiotelis*, Michael Smith:
Bayesian estimation and model selection for high dimensional copula models

17:25–17:45 Oliver Grothe, Stephan Nicklas*: Vine Constructions of Lévy Copulas

17:45–18:05 Michael Eichler, Oliver Grothe, Hans Manner*, Dennis Tuerk:
Modeling joint price spikes of Australian electricity markets

20:00–23:00 CONFERENCE DINNER

Wednesday, 11th July

09:00–10:40 INVITED TALKS

09:00–10:00 Umberto Cherubini: Convolution Based Copulas in Finance

10:00–10:40 Giovanni Puccetti: Risk Aggregation: New Ideas and Quantitative Techniques

10:40–10:55 Tea & Coffee

10:55–13:00 CONTRIBUTED TALKS: PARALLEL SESSION 3

10:55–11:15 Kazim Azam*, Gianna Boero, Michael Pitt:

Semi-Parametric Measure of Temporal Dependence through Copulas

11:15–11:35 Marcin Pitera: On Spatial Contagion and mGARCH models

11:35–11:55 Nikolaus Hautsch, Ostap Okhrin, Alexander Ristig*:

MEM with hierarchical Archimedean copula

11:55–12:15 Cécile Amblard*, Stéphane Girard, Ludovic Mennetau:

Algebraic properties of copulas defined from matrices

12:15–12:35 Dominic Lauterbach*, Dietmar Pfeifer: Singular Mixture Copulas

12:35–12:55 José M. González-Barrios*, María M. Hernández-Cedillo:

Construction of Multivariate Copulas in n-Boxes

10:55–13:00 CONTRIBUTED TALKS: PARALLEL SESSION 4

10:55–11:15 Roy Cerqueti, Mauro Costantini, Claudio Lupi*:

A copula-based analysis of false discovery rate control under dependence assumptions

11:15–11:35 Marcus Vollmer:

A circular distribution family and testing independence with uncorrelated samples

11:35–11:55 Leen Prenten*, Roel Braekers, Luc Duchateau:

Modelling unbalanced clustered survival data through Archimedean copula models

11:55–12:15 Marcin Zagórski*, Michał Orkisz: Copulas applied in the inverter case study

12:15–12:35 Mária Bohdalová*, Michal Greguš: Calibration of Copulas and VaR estimates

12:35–12:55 Wolfgang Aussenegg, Christian Cech*:

A new copula approach for high-dimensional real world portfolios

13:00–14:30 Lunch

14:30–15:50 INVITED TALKS

14:30–15:10 Tomasz R. Bielecki*, Jacek Jakubowski, Mariusz Niewęglowski: Dependence between components of multivariate Markov chains: Markov consistency and Markov copulae

15:10–15:50 Jan-Frederik Mai, Matthias Scherer*, Natalia Shenkman: Multivariate geometric distributions with limited memory, d -monotone sequences, and infinitely divisible laws

15:50–16:05 Tea & Coffee

16:05–18:05 CONTRIBUTED TALKS: SESSION 5

16:05–16:25 Philipp Arbenz, Mathieu Cambou*, Marius Hofert:

An efficient importance sampling algorithm for copula models in insurance

16:25–16:45 Enrique de Amo*, Manuel Díaz Carrillo, Juan Fernández Sánchez:

Characterization of all copulas associated with non-continuous random variables

16:45–17:05 Luciana Dalla Valle: Modeling self-selection bias using copulas: a Bayesian approach

17:05–17:25 Yukio Muromachi:

Statistical risk evaluation of a portfolio including forward-looking stress events

17:25–17:45 Arturo Erdely: Copula-based graduation and simulation of mortality tables

17:45–18:05 Oliver Grothe*, Volodymyr Korniiichuk, Hans Manner:

Modeling Joint Extreme Events Using Multivariate Self-Exciting Jump Processes

18:05–18:10 CLOSURE

Poster Session

OPENING: Tuesday, 10th July, 10:50

CLOSING: Wednesday, 11th July, 16:05

Filippo Domma, Sabrina Giordano*:

A copula-based approach to account for dependence in stress-strength models

Yu Fujimoto*, Noboru Murata:

Extended independent model based on modified product rule from the copula viewpoint

Irène Gijbels, Klaus Herrmann*:

Portfolio Value-at-Risk and Expected-Shortfall in a Copula Setup

José M. González-Barrios, María M. Hernández-Cedillo*:

Construction of Multivariate Copulas in n-Boxes - Part II

Marcin Krzywda:

Two dimensional Ito processes coupled via conditional sampling

Anna Mazur*, Vladimir Piterbarg:

Modeling time series with heavy tails and strong dependence by Gaussian copulae sequences

Magda Mroz:

Tests and power comparisons in time-dynamic copula models

Toshinao Yoshida:

Skew- t copula and its estimation: For application to risk aggregation