

*Conference on Copulas and Dependence: Theory and Applications  
Program*

Organizers: Victor de la Peña and Lorán Chollete

**DATE:** *October 11-12, 2013*

**LOCATION:** *9<sup>th</sup> Floor, 1255 Amsterdam Avenue at 121 street, New York City*

**DAY 1: THEORY & COMPUTATION (Friday, October 11)**

10:50 – 11:00 *Victor de la Peña* Welcome

11:00 – 12:00 **Plenary Talk** *Christian Genest* (McGill University)  
<http://www.math.mcgill.ca/cgenest/>

12:00 – 1:00 BRUNCH

SESSION 1.

Chair: *Marius Hofert*

1:00 – 1:50 *Johanna Neslehova* (McGill University)

1:50 – 2:40 *Marius Hofert* (ETHZ)

2:40 - 3:00 Coffee Break

3:00 – 4:00 **Keynote Speech:** *Johan Segers* (Université catholique de Louvain)  
<http://www.uclouvain.be/johan.segers>

**DAY 2: APPLICATIONS (Saturday, October 12)**

SESSION 2.

Chair: *Kris Jacobs*

9:30 – 10:20 *Cathy Ning*

10:20 – 11:10 *Kris Jacobs*

11:10 – 11:30 Coffee Break

11:30 – 12:30 **Keynote Speech:** *Rustam Ibragimov* (Imperial College)  
<http://www3.imperial.ac.uk/people/i.rustam>

12:30 – 1:30 BRUNCH

### SESSION 3.

Chair: *Stefan Ruenzi*

1:30 – 2:20 *Gianfausto Salvadori*

2:20 – 3:10 *Stefan Ruenzi*

3:10 – 3:30 Coffee Break

3:30 –4:30 **Keynote Speech: Peter Bickel (University of California, Berkeley )**  
<http://www.stat.berkeley.edu/~bickel/Research.htm>

### **PANEL DISCUSSION**

4:30 – 5:00: Peter Bickel; Johan Segers; Josh Rosenberg; Gianfausto Salvadori

### **ATTENDEES and SPEAKERS**

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10. Josh Rosenberg (Federal Reserve Bank of New York) [joshua.rosenberg@ny.frb.org](mailto:joshua.rosenberg@ny.frb.org)  
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