2013-2014 Department of Statistics Focus Year on Dependence

Conference "Copulas and Dependence: Theory and Applications"

Organizers: Victor de la Peña and Lorán Chollete
Co-sponsored by Center for Applied Probability (CAP)

Columbia University's Department of Statistics is organizing a 2-day Conference on Copulas and Dependence Measures. This conference will involve cutting edge research in theoretical developments and applications. The conference is motivated by outstanding challenges in research on dependence, concerning limit theorems for dependence estimation, specification challenges, and high-dimensional data implementation. The conference will also address practical problems of portfolio modeling for banks and regulators. The conference will feature applications in genetics, hydrology and finance. Here is the detailed conference program. Please register if you plan to attend.

Dates: October 11-12, 2013

Location: Columbia University Statistics Department, New York

Keynote Speakers: For the conference Keynote and Plenary Talk, we have several internationally renowned researchers:

- **Keynote Speakers:**
  - Peter Bickel (University of California Berkeley)
  - Xiaohong Chen (Yale University)
  - Rustam Ibragimov (Imperial College)
  - Johan Segers (Université catholique de Louvain)

Attendees and Speakers:

1. **Peter Bickel (University of California Berkeley):** Heuristics for General Efficient Estimation in Copula Models and an Example
2. **Xiaohong Chen (Yale University):** Estimation and Inference of Copula Based Semiparametric Time Series Models
3. **Lorán Chollete (UiS Business School)**
4. **Victor de la Peña (Columbia University)**
5. **Marius Hofert (ETH Zurich):** Dependence models in high dimensions: Statistical and computational challenges
6. **Rustam Ibragimov (Imperial College):** Dependence and heavy-tailedness in economics, finance and econometrics: Modern approaches to modeling and implications for economic and financial decisions
7. Kris Jacobs (University of Houston): Dynamic Dependence in Corporate Credit
8. Cathy Ning (Ryerson University): Modeling asymmetric volatility clusters with copulas and high frequency data
9. Josh Rosenberg (Federal Reserve Bank of New York)
10. Stefan Ruenzi (University of Mannheim): Extreme Dependence and Asset Pricing: Returns and Liquidity
11. Gianfausto Salvadori (Universita del Salento):
   1. MULTIVARIATE RETURN PERIODS IN EARTH SCIENCES: A COPULA APPROACH
   2. EARTH SCIENCES: ISSUES AND QUESTIONS CONCERNING THE MULTIVARIATE APPROACH
12. Johan Segers (Université catholique de Louvain): Semiparametric Gaussian copula models: Geometry and efficient rank-based estimation
13. Michael Ungeheuer (University of Mannheim)
14. Florian Weigert (University of Mannheim)

Workshop "Copulas and Dependence: Theory and Applications"

By invitation only

Organizers: Victor de la Peña and Lorán Chollete

Columbia University's Department of Statistics is organizing a 3-day Workshop on Copulas and Dependence Measures in early October 2013. The workshop will introduce basic concepts in copulas and dependence for PhD-level scholars, with a few solved problem sets each class. Here is the workshop program.

Dates: October 9-11, 2013

Location: Columbia University Statistics Department, New York

Instructor: Johan Segers (Université catholique de Louvain)

Workshop Slides: