



MATEMATIČNI KOLOKVIJI

Za razumevanje predavanj je dobrodošlo znanje diplomiranega matematika ali študenta višjih letnikov matematike.



VABILO

V torek, 20. oktobra 2020, ob **14:15**

bo preko Zoom-a

predaval:

Prof. dr. CHRISTIAN GENEST

MCGILL UNIVERSITY, CANADA

A gentle introduction to copula modeling

In this talk, designed for a broad mathematical audience, Dr. Genest will describe a relatively new and highly popular way of modeling multivariate data using copulas. This approach, which has found countless successful applications in areas such as finance, insurance, environmental science and the medical field over the past 30 years, is more general and flexible than traditional regression analysis or Cox's proportional hazards model. Dr. Genest, who is widely regarded as one of the founders and most prolific contributors to copula modeling, will cover the basics of model construction, estimation, and validation using rank-based techniques. He will also outline some of the current challenges in the field.

Zoom podatki:

[https://uni-lj-si.zoom.us/j/93084280457?](https://uni-lj-si.zoom.us/j/93084280457?pwd=ZTVZSytLSm9tdExFQWtMeksyZHlNQj09)

[pwd=ZTVZSytLSm9tdExFQWtMeksyZHlNQj09](https://uni-lj-si.zoom.us/j/93084280457?pwd=ZTVZSytLSm9tdExFQWtMeksyZHlNQj09)

Meeting ID: 930 8428 0457 Passcode: 568238

Pozor: predavanje je izjemoma v torek ob 14:15.

Ljubitelji matematike vljudno vabljeni!

Matematične kolokvije prireja Društvo matematikov, fizikov in astronomov Slovenije v sodelovanju z Inštitutom za matematiko, fiziko in mehaniko v Ljubljani, Oddelkom za matematiko in mehaniko Fakultete za matematiko in fiziko Univerze v Ljubljani ter Komisijo za tisk, DMFA - založništvo. Kolokvije vodi PRIMOŽ MORAVEC. Dodatne informacije so na strani:

<http://wiki.fmf.uni-lj.si/wiki/MatematicniKolokviji>

Pripombe podajte na naslov: primoz.moravec@fmf.uni-lj.si

