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CONFÉRENCE PRIX CRM-SSC 2016

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CONFERENCIER(S) / SPEAKER(S) :
Radu Craiu (University of Toronto)

TITRE / TITLE :
"Bayesian Inference for Conditional Copula models"

LIEU / PLACE :
CRM, UdeM, Pav. André-Aisenstadt, 2920, ch. de la Tour, salle 6254

DATE :
Le vendredi 27 janvier 2017 / Friday, January 27, 2017

HEURE / TIME :
15h30 / 3:30 p.m.

RESUME / ABSTRACT :
Conditional copula models describe dynamic changes in dependence and are useful in establishing high dimensional dependence structures or in joint modelling of response vectors in regression settings. We describe some of the methods developed for estimating the calibration function when multiple predictors are needed and for resolving some of the model choice questions concerning the selection of copula families and the shape of the calibration function.

This is joint work with Evgeny Levi, Avideh Sabeti and Mian Wei.

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Le café sera servi à 15h00 et une réception suivra la conférence au Salon Maurice-L'Abbé (salle 6245).

Coffee will be served before the conference and a reception will follow at Salon Maurice-L'Abbé (Room 6245).

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http://www.crm.math.ca/Craiu

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