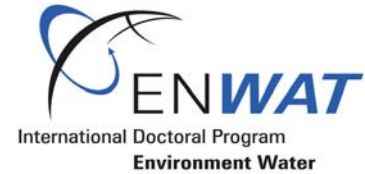


University of Stuttgart



ENWAT Short Course on Copulas in April 2016

Contents and Schedule

11.04. and 12.04., 9 am: Prof. Dr.rer.nat. Dr.-Ing. András Bárdossy, Dipl.-Ing. Tobias Mosthaf, Sebastian Hörning, M.Sc.: Mix of lecture and tutorials

- Overview: Univariate and Multivariate Statistics
- Copula Definition and Examples
- Sklar's Theorem
- Copulas of Multivariate Distributions
- Conditional Copulas and Parametric Copula Families
- Extremes and Copulas
- Copulas for Spatial Statistics

13.04. 9 am – 1 pm: Dr.-Ing. Jens Bender

- Considering the non-simultaneous occurrence of variables in multivariate analyses
- Non-stationarities in multivariate analyses

13.04. 2 pm – 5 pm: Dr.-Ing. Nguyen Viet Dung

- Handling uncertainty in bivariate/multivariate quantile estimation
- Lab Session

Locations

11.04. 2016

IWS, Pfaffenwaldring 61, Seminarroom 0.916

12.4. and 13.04.2016

Facultyroom, Pfaffenwaldring 7, 2nd floor

