The Working Group on Risk - CREAR, with the support of the IDS dpt, the group BFA (SFdS) & Institut des Actuaires (IA) , has the pleasure to invite you to the Seminar by:

Prof. Anne-Laure FOUGÈRES
Institut Camille Jordan
Université Claude Bernard – Lyon 1 (France)

October 23, 2014 at 12:30 pm
EEE - ESSEC La Défense- Room 103

Multivariate Archimax Copulas

A multivariate extension of the bivariate class of Archimax copulas was recently proposed by Mesiar and Jágr (2013), who asked under which conditions it holds. In a joint paper with A. Charpentier, C. Genest and J.G. Nešlehová, we answer their question and provide a stochastic representation of multivariate Archimax copulas. The aim of my talk will be to present this family and explore some nice properties of these copulas. Several examples will also be provided.

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Prof. Anne-Laure FOUGÈRES
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Anne-Laure Fougères est professeure à l'Institut Camille Jordan, Université Claude Bernard - Lyon 1. Ses centres d'intérêt actuels sont la modélisation spatio-temporelle des événements extrêmes, la réduction de dimension dans ce contexte, ainsi que les applications en lien avec les données environnementales et climatiques.

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