

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

Prof. Bikramjit DAS
SUTD
Singapore

Monday, April 28, 2014 at 12:30 pm
EEE - ESSEC La Défense – room 203

Dependence Modelling with Heavy-tailed Distributions

Heavy-tailed data sets are observed quite often in the context of internet responses, financial returns, connectivity in social networks, precipitation and many more disciplines. We will discuss modelling (multivariate) heavy-tailed distributions using the theory of regular variation. It is well known that many dependence structures used in practice exhibit asymptotic independence, in the sense that these models predict that the joint occurrence of extremely high or low values are very unlikely, which from empirical evidence we know is perhaps not true. We will try to better understand and fine tune measures of extremal dependence using notions of regular variation. We will also discuss detection and estimation in such cases along with some internet traffic data applications.



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<http://crear.essec.edu/working-group-on-risk/meeting-schedule-2013-2014>

Prof. Bikramjit DAS

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Bikramjit DAS (PhD, Cornell University, USA) is an Assistant Professor in the Pillar of Engineering Systems & Design at Singapore University of Technology and Design. Prior to joining SUTD, he has been working as a post-doctoral researcher at RiskLab, ETH Zurich (Switzerland) and is part of the RARE project. His research focuses on applied probability and statistics, with a particular interest on rare events and heavy-tailed data with applications to environment, finance and telecommunication.

