

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

Prof. John NOLAN
American University, Washington, D.C. (USA)

Thursday, June 5, 2014 at 12:30 pm
EEE - ESSEC La Défense – room A104

Stable distributions: Models for Heavy Tailed Data

Stable distributions are a class of heavy tailed probability distributions that generalize the Gaussian distribution and that can be used to model a variety of problems. An overview of univariate stable laws is given, with emphasis on the practical aspects of working with stable distributions. Then a range of statistical applications will be explored. If there is time, a brief introduction to multivariate stable distributions will be given.



YOU HAVE THE ANSWER

*For any information, please contact
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<http://crear.essec.edu/working-group-on-risk/meeting-schedule-2013-2014>

Prof. John NOLAN
American University, Washington, D.C. (USA)

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John NOLAN (PhD in probability theory, University of Virginia, USA), is Professor at the American University at Washington DC. His research interests are in heavy tailed processes and distributions, particularly sum-stable and max-stable distributions.

Before American University, he taught at the University of Zambia and worked in a private software company.

