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

Prof. Marius HOFERT

Department of Statistics and Actuarial Science

University of Waterloo, CANADA

January 31, 2018, 12:30pm – 1:30pm

EEE - ESSEC La Défense (CNIT) – Amphi 202

Zigzag expanded navigation plots in R: The R package zenplots

This talk concerns Data Visualization as part of Data Science. It raises the question how high-dimensional data can be visualized. The notion of a zenpath and a zenplot is introduced to search and visualize high-dimensional data for model building and statistical inference. By using any measure of "interestingness", a zenpath can construct paths through pairs of variables indifferent ways, which can then be laid out and displayed by a zenplot. Zenpaths and zenplots are useful tools for exploring dependence in high-dimensional data, for example, from the realm of finance, insurance and quantitative risk management. All presented algorithms are implemented using the R package zenplots and the talk will introduce selected features of the package

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http://crear.essec.edu/working-group-on-risk

Prof. Marius HOFERT
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Marius Hofert is an assistant professor in Statistics in the Department of Statistics and Actuarial Science at University of Waterloo. He holds a diploma in Mathematics and Management from University of Ulm and a Master's degree in Mathematics from Syracuse University. Marius obtained his PhD in Mathematics from University of Ulm in 2010. He then held a postdoctoral research position (Willis Research Fellow) at RiskLab, ETH Zurich, under the supervision of Professor Paul Embrechts. Before joining University of Waterloo, he had a guest professorship (W2) in the Department of Mathematics at Technische Universität München and a visiting assistant professorship in the Department of Applied Mathematics at University of Washington, Seattle. Marius' research interests are Computational Statistics and Data Science (data visualization, parallel computing, software development in R), Dependence Modeling with Copulas (high dimensional problems, hierarchical models, random number generation, computational aspects, graphical approaches) and Quantitative Risk Management (risk aggregation, risk measures, computational challenges).

CREAR ESSEC Research Center on Risk

ESSEC BUSINESS SCHOOL

SFdS Société Française de Statistique — Banque Finance Assurance

INSTITUT DES ACTUAIRES

Labex MME-DII — Modèles Mathématiques et Économiques de la Dynamique, de l'Incertitude et des Interactions

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