Workshop on Dependence Modeling Program

March 13, 2019

8:30 - 9:00 **Registration and Opening:** Antonio Gilioli Hall, Bloco A, IME-USP
9:00 - 12:00 Nikolai Kolev (IME-USP): *Dependence Models Generated via Line Integrals* `(Short Course)`

12:00 - 13:30 `Lunch`

13:30 - 15:40 **Copulas and Markov Models**: `Cristiano Fernandes`, Chair
13:30 - 14:20 Sabrina Mulinacci (Statistics Dept., University of Bologna, Italy): *Copula Based Joint Life Insurance Pricing*
14:20 - 15:00 Veronica Gonzalez-Lopez (IMECC-UNICAMP): *Stochastic Profile of Strains of Zika from Tropical and Subtropical Regions*
15:00 - 15:40 Jesus Garcia (IMECC-UNICMAP): *Robust Minimal Markov Model*

15:40 - 16:00 `Coffee Break`

16:00 - 17:40 **5 Short Communications, 20 min each**
17:40 - 19:00 **Poster Session**

March 14, 2018

9:00 - 11:50 **Copulas and Time Series Models**: `Nikolai Kolev`, Chair
9:00 - 9:50 Sabrina Mulinacci (Statistics Dept., University of Bologna, Italy): *Copula-convolution Based Autoregressive Processes*
9:50 - 10:40 Flavio Ziegelmann (IME-UFRGS): *Time Varying Copulas with Markov Switching GAS Dynamics*

10:40 - 11:00 `Coffee Break`

11:00 - 11:50 Cristiano Fernandes (PUC-Rio): *Parametric and Non Parametric NonGaussian Time Series Models for Wind Power Forecasting*

12:00 - 14:00 `Lunch`

14:00 - 15:40 **Bayesian Time Series and Simulation**: `Pedro Morettin`, Chair
Jacy Monteiro Hall, Bloco B, IME-USP
14:00 - 14:50 Hedibert Lopes (INSPER): *Parsimony Inducing Priors for Large Scale State-space Models*
14:50 - 15:40 Refik Soyer (Decision Sciences, George Washington University, USA): *Bayesian Multivariate NonGaussian Time Series*

15:40 - 16:00 `Coffee Break`

16:00 - 17:30 `Round Table:` **Big Data Analysis and Data Science**

20:00 - 23:45 `Workshop Dinner at Charles Edward Museum`