Workshop on Dependence Modeling

Evento

Título:	Workshop on Dependence Modeling
Quando:	Qua, 13. Março 2019, 08:30 h - Qui, 14. Março 2019, 19:00 h
Onde:	Antonio Gilioli Hall, Bloco A, IME-USP (http://www.ime.usp.br/) - São Paulo, São Paulo
Categoria:	Científico (/eventos/cientificos/category/7-cientifico)

Descrição

Workshop on Dependence Modeling

The Workshop aims at providing a forum for the presentation of state-of-the-art research in the development, implementation and real-world applications of dependence modeling of Industrial Processes, Finance and Actuarial Sciences. It is open to both academic and non-academic communities from universities, insurance companies, banks, and is specifically designed to contribute to fostering the cooperation between practitioners and theoreticians in the field.

Our Invited Speakers are Hedibert Lopes (INSPER), Sabrina Mulinacci (University of Bologna, Italy), Refik Soyer (George Washington University, USA), Flávio Ziegelmann (IME-UFRGS), Cristiano Fernandes (PUC-Rio), Veronica González-López and Jesús Garcia (IMECC-UNICAMP), Carlos Alberto de Bragança Pereira (INMA-UFMS), Fábio Machado (IME-USP) and Eduardo Horta (IME-UFRGS).

REGISTRATION FEE: free for students and professors, R$ 300 (for practitioners)

SPONSORED BY: Pró-Reitoria de Pesquisa da USP, IME-USP, ABE, CEPID-CeMEAI

ORGANISER: Nikolai Kolev (Department of Statistics, IME-USP)

Program

March 13, 2019

8:30 - 9:00 Registration: IME-USP, Bloco A, Sala 250 (Secretaria da ABE)

9:00 - 12:00 Nikolai Kolev (IME-USP): Dependence Models Generated via Line Integrals (Short Course)

12:00 - 13:30 Lunch

13:30 -14:10 Opening and Welcome Lecture by Carlos Alberto de Bragança Pereira (INMA-UFMS): Can Randomization be Informative?

14:10 - 17:10 Stochastic Models Session: Cristiano Fernandes (PUC-Rio), Chair

14:10 - 14:50 Veronica González-López (IMECC-UNICAMP): Stochastic Profile of Strains of Zika from Tropical and Subtropical Regions

14:50 - 15:30 Jesús Garcia (IMECC-UNICMAP): Robust Minimal Markov Model

15:30 - 15:50 Coffee Break

15:50 - 16:30 Fábio Machado (IME-USP): Dispersion as a Survival Strategy

16:30 - 17:10 Eduardo Horta (IME-UFRGS): Conjugate Processes: Theory and Application to Risk Forecasting - and Beyond

17:30 - 18:30 Poster Session

March 14, 2019

8:30 - 9:00 Registration: IME-USP, Bloco A, Sala 250 (Secretaria da ABE)

9:00 - 11:50 Copulas and Time Series Models Session: Nikolai Kolev (IME-USP), Chair

9:00 - 9:50 Sabrina Mulinacci (Statistics Dept., University of Bologna, Italy): Copula-convolution Based Autoregressive Processes

9:50 - 10:40 Flávio 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 Session: Pedro Morettin (IME-USP), Chair

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 on Big Data Analysis and Data Science: Hedibert Lopes (INSPER), Chair

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

Local

Locação:	Antonio Gilioli Hall, Bloco A, IME-USP (/eventos/cientificos/venue/24-antonio-gilioli-hall-bloco-a-ime-usp) - Site Web (http://www.ime.usp.br/)
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CEP:	05508-090
Cidade:	São Paulo
Estado:	São Paulo
País:	

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