The Graduate School in Statistics and Actuarial Sciences is organizing a PhD course (12 hrs) entitled

"Modelling dependence with copulas"

by Christian Genest, Université Laval, Québec,
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Venue: Institut de statistique, Louvain-la-Neuve, voie du Roman Pays 20

The course is intended for PhD students in mathematics, statistics, actuarial sciences, econometrics, and finance. It might also be accessible for advanced Master students in actuarial sciences. It can be followed entirely (12 hours) or partly (minimum 6 hrs for those who wish to validate it for their PhD programme).

After the course, the students will have a firm knowledge on the theory of copulas and they will be up to date on the use of copulas in the modelling of dependence in finance and actuarial science.

Course schedule and contents:

Monday, January 29, 2007 (room: STAT C115)
10:30 - 12:30 An introduction to copulas
14: 00 - 16:00 Mathematical theory

Tuesday, January 30, 2007 (room: STAT C115)
10:30 - 12:30 Tools for detecting dependence
14:00 - 16:00 Fitting copula models

Thursday, February 1, 2007 (room: STAT C045)
10:30 - 12:30 Selecting copula models and testing goodness-of-fit
14:00 - 16:00 Overview of recent applications of copulas in actuarial science, finance, and hydrology

Registration: Registration is free. Please send a message with your personal info to <mailto:edtstatactu@stat.ucl.ac.be>. Please indicate which of the sessions you intend to follow. Registration deadline: January 15, 2007.
Note that you can validate this course for your PhD progamme if you wish (with a number of credits to be assigned by your PhD committee, depending on whether you pass an evaluation or not) - if so please indicate this on your registration such that the Graduate School can deliver a certificate for this course. Please note that any evaluation has to be done locally at the University where you pursue your PhD (e.g. by a written report to be submitted to your PhD committee) - the speaker of this course is not going to offer an examination himself.