On extreme value copulas

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Department of Statistics, Ludwigstr. 33, Room 144
and online via Zoom (Link)
(Meeting-ID: 683 0699 4223; Password: StatsCol23)

We will discuss extreme value copulas, concentrating on the bivariate case. Some existing families of extreme value copulas are reviewed and serve as motivation to propose several new families.

Biography:
Berwin Turlach is Associate Professor at the University of Western Australia, having previously worked at the Australian National University, the University of Adelaide and the National University of Singapore. He received a degree as Diplom–Mathematiker from the Rheinische Friedrich–Wilhelms–Universität Bonn, Germany, in 1991, and his Diplôme d'Etudes Approfondies en mathématique and Docteur en Statistique from the Université Catholique de Louvain in Louvain-la-Neuve, Belgium, in 1992 and 1994, respectively. His research interests include nonparametric smoothing methods, computational statistics and applied statistics.