LINZ 2023

40th Linz Seminar on Fuzzy Set Theory

Copulas
Theory and Applications

Bildungshaus St. Magdalena, Linz, Austria
June 6-9, 2023

Program

Tuesday, June 6, 2023

09:00 am	OPENING
09:30 am	IRÈNE GIJBELS *Copula-based dependence measures between random vectors*
10:30 am	COFFEE BREAK
11:00 am	DAMJANA KOKOL BUKOVŠEK, BLAŽ MOJŠKERC, NIK STOPAR *On the exact regions determined by pairs of various concordance measures*
11:30 am	ERICH PETER KLEMENT, DAMJANA KOKOL BUKOVŠEK, MATJAŽ OMLADIČ, SUSANNE SAMINGER-PLATZ, NIK STOPAR *Copulas with given values on a given set*
12:00 pm	FABRIZIO DURANTE, CÉSAR GARCÍA-GÓMEZ, ANA PÉREZ, MERCEDES PRIETO-ALAIZ *Contagion of deprivations and affluences: a tail dependence story*
12:30 pm	LUNCH
03:00 pm	ALFRED MÜLLER *Decisions under uncertainty: sufficient conditions for multivariate almost stochastic dominance*
04:00 pm	COFFEE BREAK
04:30 pm	MARCO TSCHIMPKE, SEBASTIAN FUCHS *Dependence property for comparison of bivariate measures of concordance for copulas*
05:00 pm	UMBERTO CHERUBINI, SABRINA MULINACCI *Dependence orders and copula issues arising from public rescue of bank defaults*
05:30 pm	GIOVANNA NAPPO *Relations between copula-based dependence and ageing. A new approach based on partial orderings for copulas*

Wednesday, June 7, 2023

09:00 am	ANDREA MESIAROVÁ-ZEMÁNKOVÁ *Uninorms, n-uninorms and pseudo-uninorms with continuous underlying functions*
10:00 am	KAMILA HOUŠKOVÁ, MIRKO NAVARA *Relations between the shapes of triangular norms and their generators*
10:30 am	COFFEE BREAK
11:00 am	NICOLAS DIETRICH, THIMO KASPER, WOLFGANG TRUTSCHNIG *Multivariate Archimedean copulas and the Williamson transform*
11:30 am	SABRINA MULINACCI, MASSIMO RICCI *Pseudo lack-of-memory properties and related copula functionss*
12:00 pm	DAMJANA KOKOL BUKOVŠEK, TOMAŽ KOŠIR, BLAŽ MOJŠKERC, MATJAŽ OMLADIČ *On extreme generators of shock-induced copulas*
12:30 pm	LUNCH

Wednesday, June 7, 2023

03:00 pm	MARTIN BLADT, ALEXANDER MCNEIL *On infinite-order s-vine copula processes*
03:30 pm	AYYUB SHEIKHI, LUCIANA DALLA VALLE, RADKO MESIAR *Copula-based change point detection in non-stationary multivariate time series with mixture marginals*
04:00 pm	COFFEE BREAK
04:30 pm	ROUND TABLE

Thursday, June 8, 2023

09:00 am	FANG HAN *Chatterjee's rank correlation: what is new?*
10:00 am	JONATHAN ANSARI, SEBASTIAN FUCHS: *A simple extension of Azadkia & Chatterjee's rank correlation to a vector of endogenous variables*
10:30 am	COFFEE BREAK
11:00 am	SEBASTIAN FUCHS, JONATHAN ANSARI *A model-free and dependence-based forward feature selection for multi-response data and a tool for identifying networks between variables*
11:30 am	MATJAŽ OMLADIČ *New classes of multivariate quasi-copulas emerging from the Dedekind-MacNeille completion of multivariate copulas*
12:00 pm	MICHAEL WINTER *A relational algebraic approach to universal integrals*
12:30 pm	LUNCH
03:30 pm	SOCIAL PROGRAM AND DINNER

Friday, June 9, 2023

09:30 am	JEAN-DAVID FERMANIAN, BENJAMIN POIGNARD *Sparse M-estimators in semi-parametric copula models*
10:00 am	ECKHARD LIEBSCHER *Approximation of copulas using Cramér-von Mises statistics in the case of missing data*
10:30 am	MARTA NAI RUSCONE, ANTONIO D'AMBROSIO *Non-metric unfolding via copula*
11:00 am	COFFEE BREAK
11:30 am	ROBERTO GHISELLI RICCI *Distorted copulas*
12:00 pm	SUSANNE SAMINGER-PLATZ, ADAM ŠELIGA, ANNA KOLESAROVA, RADKO MESIAR, ERICH PETER KLEMENT *On perturbation and truncation involving Fréchet-Hoeffding bounds*
12:30 pm	LUNCH
02:00 pm	ROUND TABLE
03:00 pm	CLOSING