

LINZ
2023

40th Linz Seminar on Fuzzy Set Theory

Copulas
Theory and Applications

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

Conference 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 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
- 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
- 15:00 pm ALFRED MÜLLER
Decisions under uncertainty: sufficient conditions for multivariate almost stochastic dominance
- 16:00 pm COFFEE BREAK
- 16:30 pm MARCO TSCHIMPKE, SEBASTIAN FUCHS
Dependence property for comparison of bivariate measures of concordance for copulas
- 17:00 pm UMBERTO CHERUBINI, SABRINA MULINACCI
Dependence orders and copula issues arising from public rescue of bank defaults
- 17:30 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 functions
- 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

- 15:00 pm MARTIN BLADT, ALEXANDER MCNEIL
On infinite-order s-vine copula processes
- 15:30 pm AYYUB SHEIKHI, LUCIANA DALLA VALLE, RADKO MESIAR
Copula-based change point detection in non-stationary multivariate time series with mixture marginals
- 16:00 pm COFFEE BREAK
- 16:30 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 ERICH PETER KLEMENT, DAMJANA KOKOL BUKOVŠEK, MATJAŽ OMLADIČ, SUSANNE SAMINGER-PLATZ, NIK STOPAR
Copulas with given values on a given set
- 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
- 04:00 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