سمینار هفتگی گروه آمار

Archimedean Copulas: Constructions, properties and fitting

سخنران:

جناب آقای دکتر محمد امینی

استاد گروه آمار دانشگاه فردوسی مشهد

زمان:

چهارشنبه ۱۲ خرداد ماه ۱۳۹۵ ساعت ۱۰ صبح

مکان:

سالن دکتر بزرگ نیا

خلاصه:

The Archimedean copulas are one of the most popular models used in finance, hydrology, etc. The construction of these models are of a great importance due to their flexible dependence structure. Several methods of producing these families have been studied such as Marshall-Olkin, Frailty models, Laplace transform, Distortion function and survival function. Moreover, some useful properties, simulation and fitting Archimedean copulas to the bivariate data are another results this talk.