



On vine copulas and uncertainty

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Department of Statistics, Ludwigstr. 33, Room 144
and online via Zoom (Link)
(Meeting-ID: 913-2473-4411; Password: StatsCol22)

The aim of this talk is to give an overview of the problems I and my group will work on. It starts with a gentle introduction to dependence modeling with copulas and vines. I then highlight some of my own contributions to the field with an emphasis on high-dimensional models and approximate bootstrap procedures. The talk concludes with a discussion of current and future research directions.

Biography:

Thomas Nagler recently joined LMU as professor for Computational Statistics & Data Science. He received a PhD in mathematical statistics from TU Munich in 2018 and previously held positions as assistant professor at Leiden University and TU Delft. His research is at the intersection of mathematical and computational statistics, with a focus on statistical modeling of dependence and uncertainty.