



ALMA MATER STUDIORUM
UNIVERSITÀ DI BOLOGNA

Matemates

DIPARTIMENTO DI MATEMATICA PER LE
SCIENZE ECONOMICHE E SOCIALI

FRONTIERS IN FINANCIAL MARKETS MATHEMATICS

“Dynamic Copula Methods in Finance”

Summer School Edition 2010

Matemates

University of Bologna

Bologna, 6-11 September, 2010

The **Summer School in Financial Market Mathematics** wants to provide the audience with the state of the art of advanced topics in financial mathematics by means of lectures from the most outstanding scholars working on frontier issues. The program is spread over a six day period. The first day will provide an introductory tutorial to the topic, the following three will be devoted to in-depth analysis of the issues. The last two days will be devoted to an international conference on the subject.

Seventh International Summer School:

Topic: Dynamic Copula Methods in Finance

Faculty

Xiaohong Chen, Yale University

Jean-David Fermanian, Crest-ENSAE

Rustam Ibragimov, Harvard University

Mark Salmon, Warwick University

Olivier Scaillet, HEC, Geneva

Peter Tankov, Ecole Polytechnique

Sabrina Mulinacci, University of Bologna

Umberto Cherubini, University of Bologna

**VENUE: DEPARTMENT OF MATHEMATICAL ECONOMICS
(MATEMATES), VIALE FILOPANTI 5, 40126 BOLOGNA**

Preliminary Program

Monday 6 September, 2010:

- h. 10,00-10,30: Registration and Address of the Head of Department
- h. 10.30-12-30: *Markov Processes and Copulas: Theory*, Sabrina Mulinacci, MatematES, Bologna
- h. 14.00-16.00: *Markov Processes and Copulas: Financial Application*, Umberto Cherubini, MatematES, Bologna

Tuesday 7 September, 2010

- h.10,30-12,30: *Copula Based Characterization of Markov Processes* , Rustam Ibragimov, Harvard University
- h.14.00-16,00 *Semiparametric Copula-Based Multivariate Dynamic Models*, Xiaohong Chen, Yale University

Wednesday 8 September, 2010

- h.10,30-12,30: *Pseudocopulas* , Jean-David Fermanian, Crest-Ensae
- h.14.00-16,00, *Estimation of Copulas for Time Series*, Olivier Scaillet, University of Geneva, Geneva

Thursday 9 September, 2010

- h.10,30-12,30: *Lévy Copulas*, Peter Tankov, Ecole Polytechnique, Paris
- h.14.00-16,00 *Copulas and Quantile Regressions*, Mark Salmon, Ales Cerny, Cass Business School, London

Friday - Saturday 10-11 September, 2010

International Conference
“Dynamics Copula Methods in Finance”

REGISTRATION

FEE:

Academics 250 euros (Early Registration, before July 31), 300 euros, late registration.

Practitioners: 500 euros.

Payment should be received by August 31 by money transfer directed to: Unicredit Banca Ag. 7 Bologna, account n. 2981394 on behalf of MatematES IBAN n. IT09K0200802457000002981394 quoting the motivation: “MatematES Summer School Registration”.

INFORMATION

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