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JOHANNES KEPLER
UNIVERSITÄT LINZ

Einladung

zum Vortrag im Rahmen des **SFB Colloquiums** (Standort Linz), mit dem Titel

Bounds on multivariate integrals with respect to copulas

VORTRAGENDER: **Michael Preischl**, TU Graz

DATUM: Donnerstag, 15. Dezember 2016

ZEIT: 13:45 Uhr

ORT: Science Park 1, MT 130, JKU Linz

Abstract: In this talk, I will present a method to obtain upper and lower bounds on integrals with respect to copulas by solving the corresponding assignment problems (APs). The results extend an approach by Hofer and Iac from 2014. I show connections to state-of-the-art algorithms and, as applications, three dimensional dependence measures as well as an example from finance are considered.

Das **SFB Colloquium** wird vom **FWF Special Research Program (SFB) Quasi-Monte Carlo Methods: Theory and Application** unterstützt