

# 4<sup>th</sup> Workshop on Vine Copula Distributions and Applications

Poster Session: Wednesday 11<sup>th</sup> May, 2011 18:30-20:30

Speaker	Affiliation	Title
<b>Almeida, Carlos</b>	TU München	<i>Bayesian identification of conditional independences in a pair-copula construction (PCC).</i>
<b>Brechmann, Eike</b>	TU München	<i>Extending the CAPM using pair copulas: The Regular Vine Market Sector model.</i>
<b>Hofmann, Mattias</b>	TU München	<i>Assessing the VaR of a portfolio using D-vine copula based multivariate GARCH model.</i>
<b>Jansen, Arnold</b>	Heinrich-Heine Universität	<i>Independence tests for semiparametric survival copula models.</i>
<b>Min, Aleksey</b>	TU München	<i>Bayesian model selection for D-vine pair-copula constructions.</i>
<b>Nicklas, Stephan</b>	Universität zu Köln	<i>Alternative representation of regular vines.</i>
<b>Pitera, Martin</b>	Jagiellonian University	<i>Copula-based robust expected utility models for portfolio optimization.</i>
<b>Schepsmeier, Ulf</b>	TU München	<i>Maximum likelihood estimation of mixed C-Vines with application to exchange rates.</i>
<b>Schmidl, Daniel</b>	Helmholtz Zentrum	<i>Copula-based Markov chain Monte Carlo Methods improve the effective sampling time for parameter inference in highly dependent dynamic models.</i>