# Extreme Values, Copulas and Applications Day

## July 4, 2005

### Organizer: Louis G. Doray (Université de Montréal)

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## Room 1355, Pavillon André Aisenstadt
## Université de Montréal

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## Programme

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| **10:00-10:45** | **Arthur Charpentier (ENSAE, Paris)**<br>Estimating (properly) copula densities in tails |
| **10:45-11:30** | **Debbie Dupuis (HEC Montreal)**<br>Using Copulas in Hydrology |
| **11:30-13:30** | **Lunch break** |
| **13:30-14:15** | **Tom Hoedemakers (Katholieke Universiteit Leuven)**<br>Some Asymptotic Results for Sums of Dependent Random Variables with Actuarial Applications |
| **14:15-15:00** | **Emiliano A. Valdez (U. of New South Wales, Sydney)**<br>Distortion of Multivariate Distributions: Adjustment for Uncertainty in Aggregating Risks |
| **15:00-15:15** | **Break** |
| **15:15-16:00** | **Bruno Remillard (HEC Montreal)**<br>Bootstrapping methods for empirical processes |
| **16:00-16:30** | **Martin Bilodeau (University of Montreal)**<br>Statistical Estimation of Tail Conditional Expectations for Elliptical Distributions |