Dependence Modelling: Course Details

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Main topics

- Characteristics of bivariate and multivariate risks
- Copulas and transforms
- Dependence measures & risk measures
- Risk aggregation/disaggregation
- Dependence models for large risks using extreme value theory
- Statistical aspects of dependent risks

Practical information

- Course access via Moodle.
- It will be assumed that information and documents posted in moodle relevant for the lectures are all read by the students.

Exams

- Written
- 2 hours
- No documentation
- No calculators
- Course grade = Final exam