



Technische Universität München



Fakultät für Mathematik
Lehrstuhl für Mathematische
Statistik

Spatial copula day

Time: February 21th, 2013

Place: Parking 13, 85748 Garching-Hochbrück

Room: 2.02.11

Preliminary Schedule

9:00 - 9:05	Prof. Claudia Czado Ph.D.	Welcome/Introductory words
9:05 - 10:00	Prof. Dr. Jürgen Pilz	Copula-based Bayesian spatial modeling
10:00 - 10:30	Annette Möller	Multivariate and spatial probabilistic weather forecasting using Gaussian copulas
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10:30 - 11:00	Coffee break	
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11:00 - 11:30	Roman Schefzik	Physically coherent probabilistic weather forecasts via ensemble copula coupling (ECC)
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11:30 - 12:00	Discussion	
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12:00 - 13:30	Lunch break	
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13:30 - 14:15	Ulf Schepsmeier	Spatial R-vine models
14:15 - 14:45	Benedikt Gräler	An Application of Vine Copulas in the Spatio-Temporal Domain
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14:45 - 15:10	Coffee break	
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15:10 - 15:20	Benedikt Gräler	Demo: R-package "spcopula"
15:20 - 15:50	Eike Brechmann	Air pollution modeling at different stations using a hierarchical copula construction
15:50 - 16:20	Christina Steinkohl	Max-stable processes for extremes observed in space and time with application to radar rainfall measurements
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16:20 - 17:00	Discussion	
18:00	Dinner	