



SCUOLA
NORMALE
SUPERIORE

NO FREE LUNCH SEMINAR
seminari di finanza quantitativa

Martedì 26 gennaio 2016

ore 13.00

Scuola Normale Superiore

Pisa

Aula Bianchi (Scienze)

Maria Rita Iacò

Technische Universität Graz

Terrà un seminario dal titolo:

**“Copulas in uniform distribution, optimal transport
and finance”**

Abstract:

The aim of this talk is to give an overview of some results obtained in the framework of copulas. The last ones got considerable attention in the last years, especially in finance where they are used to perform stress-tests and robustness checks in situations of extreme downside events. However, soon after the global financial crisis of 2007–2008, several people argued that copulas, together with other mathematical instruments, have been one of the main causes of the market crashes.

During this talk I will describe some problems in uniform distribution and finance which were described by using a copula approach. Since we will deal with an optimisation problem, we will finally show how this problem can be perfectly embedded in the general theory of optimal transport.

Tutti gli interessati sono invitati a partecipare.

Classe di Scienze Matematiche e Naturali