Karlsruher Institut für Technologie

Institut für Stochastik

Einladung zu einem Vortrag in der

AG STOCHASTIK

am Dienstag, 20.01.2026, um 15.45 Uhr.

Prof. Irène Gijbels

University of Leuven, Belgium

spricht über das Thema

Inference for a class of functionals with applications in risk measures, and risks of dependent sums

Quantiles, expectiles and extremiles are defined via an optimization problem, involving two key ingredients: the loss function as well as a distributional weight function. In this talk we introduce and study a general class of functionals that include as examples the above quantities, among other interesting (new) concepts. We briefly discuss nonparametric estimation of the functionals, including asymptotic properties of the estimators.

For systems (portfolios) consisting of several risky components, the global risk of the system is measured taking into account the dependencies between the individual elements. A copula tool is used to model this dependence, and various approaches towards estimation of the global risk are discussed.

This talk is based on, among others, joint work with Dieter Debrauwer and Klaus Herrman (Sherbrooke Univ., Canada)

Ort: SR 2.059 (Geb. 20.30)

Die Dozentinnen und Dozenten der Stochastik