

Young Researchers' Day

September 24th, 2010

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|------------------|------------------------|---|
| 9 ⁰⁰ | Jonathan Jaeger | Bayesian (hierarchical) smoothing methods for solving systems of differential equations |
| 9 ³⁰ | Ingrid Haff | Pair-copula constructions of multiple dependence |
| 10 ⁰⁰ | Louis Boulanger | Modeling Extremal Dependence: Application to CDOs pricing |

Coffee Break

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| 11 ⁰⁰ | Diane Pierret | Multivariate volatility modelling of electricity futures |
| 11 ³⁰ | Boris Demeshev | Guided local linear regression |
| 12 ⁰⁰ | Majda Talamakrouni | Guided censored regression |

Lunch at the cafeteria