The 6th Seminar on Copula Theory and its applications

9 - 10 March 2021, Tehran, Iran.

Program – Day 1

Session(UTC/GMT +3:30 hours)		**Presentation language**
8:30 – 9:00	Opening	Persian / English

Session(UTC/GMT +3:30 hours)	**Chair – Sedigheh Shams** **Link :** https://webinar.alzahra.ac.ir/copula1	**Presentation language**
9:00 – 9:45	**Invited speaker – Mohsen Mohammadzadeh (Tarbiat Modares University)** *Spatial Survival Analysis Using Function and Composite Likelihood Approach*	Persian
9:45 – 10:30	**Invited speaker – Amin Hassanzadeh (Shahid Beheshti University)** *Modeling Joint Lifetimes of Couples by Using Bivariate Phase-type Distributions with Applications in Life Insurance*	English
10:30 – 11:15	**Invited speaker – Hadi Jabbari-Nooghabi (Ferdowsi University of Mashhad)** *Product-limit estimator of left truncated and Right censored data based on copula function*	Persian
11:15 – 12	**Invited speaker – Mansoureh Koohi (Climatological Researth Institute)** *Development in copula and its applications to the climate extreme events in recent years*	Persian
12:00 – 14:00	Lunch Break	

Panel A

Session(UTC/GMT +3:30 hours)	**Chair – Gholamreza Mohtashami Borzadaran** **Link :** https://webinar.alzahra.ac.ir/copula1	**Presentation language**
14:00 – 14:30	**Abdosaeed Toomaj (Gonbad Kavous University)** *A note on the joint entropy and mutual information of extreme order statistics*	Persian
14:30 – 15:00	**Shohreh Enaami (Yazd University)** *A New Control Chart for Bivariate Weibull Distribution*	Persian
15:00 – 15:30	**Zahra Razaghi (Shahid Beheshti University)** *Bivariate mixture of uniform and cumulative logit model using Copula for analysis of ordinal data*	Persian
15:30 – 16:00	**Majid Sanatgar (Yazd University)** *A new multivariate weighted measure of dependence*	Persian

Program – Day 1

Panel B

Session(UTC/GMT +3:30 hours)	**Chair – Mohammad-Hossein Alamatsaz** **Link :** https://webinar.alzahra.ac.ir/copula2	**Presentation language**
14:00 – 14:30	**Fereshteh Arad (Shahid Bahonar University of Kerman)** *Using Copula function in error measurement models*	Persian
14:30 – 15:00	**Maryam Taheri (Ferdowsi University of Mashhad)** *Archimedean copulas in presence of outliers*	Persian
15:00 – 15:30	**Elham Mokhtari (Yazd University)** *A note on ordering of copula radial asymmetry*	Persian
15:30 – 16:00	**Samaneh Moosavi (Yazd University)** *The Sharp ratio for generalized FGM dependent variables*	Persian

Panel A

Session(UTC/GMT +3:30 hours)	**Chair – GholamAli Parham** **Link :** https://webinar.alzahra.ac.ir/copula1	**Presentation language**
16:00 – 16:30	**Hanieh Mirmohammadi (Allameh Tabataba'i University)** *Selection the best copula for first-order autoregressive time series models and its application in stock exchange*	Persian
16:30 – 17:00	**Esmaeel Shirazi (Gonbad Kavous University)** *Using copula information in wavelet estimation of bivariate density function based on censorship observations*	Persian
17:00 – 17:30	**Fatemeh Alizadeh (Ferdowsi University of Mashhad)** *A Study on Systemic Risk Based On Copula*	Persian

Panel B

Session(UTC/GMT +3:30 hours)	**Chair – HosseinAli Mohtashami Borzadaran** **Link :** https://webinar.alzahra.ac.ir/copula2	**Presentation language**
16:00 – 16:30	**Esmaeel Bashkar (Velayat University)** *Stochastic comparisons of parallel systems with exponentiated Nadarajah-Haghighi components having Archimedean copulas*	Persian
16:30 – 17:00	**Bahareh Ghanbari (Payam-Noor University, Tehran branch)** *Wavelet estimation of copula density viathresholding methods under censoring*	Persian
17:00 – 17:30	**Ayoub Sheikhi (Shahid Bahonar University of Kerman)** *A Copula-based Dimension Reduction in Principal Component Analysis*	Persian

Program – Day 1

Keynote Speaker

Session(UTC/GMT +3:30 hours)	**Chair – Sedigheh Shams** **Link :** https://webinar.alzahra.ac.ir/copula1	**Presentation language**
17:30 – 19:00	**Christian Genest (McGill University)** *A glimpse at current challenges in copula modeling*	English

Program – Day 2

Session(UTC/GMT +3:30 hours)	Chair – Gholamreza Mohtashami Borzadaran Link : https://webinar.alzahra.ac.ir/copula1	Presentation language
9:00 – 9:45	**Invited speaker – Mohammad Amini (Ferdowsi University of Mashhad)** *Reliability and risk aspects of bivariate Makeham-Gompertz distribution*	Persian
9:45 – 10:30	**Invited speaker – Ghosheh Abed-Hodtani (Ferdowsi University of Mashhad)** *To Explain Practical Importance of Copula Functions in Engineering and Science*	Persian

Keynote Speaker

Session(UTC/GMT +3:30 hours)	Chair – Gholamreza Mohtashami Borzadaran Link : https://webinar.alzahra.ac.ir/copula1	Presentation language
10:30 – 12:00	**Alexander McNeil (University of York)** *Modelling volatile time series with v-transforms and copula processes*	English
12:00 – 14:30	Lunch Break	

Special Panel for "Insurance Research Center"

Session(UTC/GMT +3:30 hours)	Chair – Amin Hassanzadeh Link : https://webinar.alzahra.ac.ir/copula1	Presentation language
14:30 – 15:00	**Mitra Ghanbarzadeh (Insurance Research Center)** *Modelling Joint Annuity Insurance using Kernel Copula*	Persian
15:00 – 15:30	**Abdollah Najjar (Dana Insurance Company)** *An application of copula function in Industrial Insurance*	Persian
15:30 – 16:00	**Sahar Lavasani (Shahid Beheshti University)** *Evaluation of Reserves in Multiple Insurance Contracts and Life Annuities using the Gaussian Copula*	Persian
16:00 – 16:30	**Seyyed-Mahmoud Mirjalili (Velayat University)** *Stochastic comparisons of series systems with dependent and heterogeneous type II Topp-Leone generated components*	Persian

Program – Day 2

Session(UTC/GMT +3:30 hours)	**Chair – Mohammad Amini** **Link :** https://webinar.alzahra.ac.ir/copula1	**Presentation language**
16:30 – 17:15	**Invited Speaker – Alireza Daneshkhah (Coventry University)** *An Overview of non-Gaussian pair-copula Bayesian networks with Bio Applications*	English

Panel A

Session(UTC/GMT +3:30 hours)	**Chair – Mohsen Mohammadzadeh** **Link :** https://webinar.alzahra.ac.ir/copula1	**Presentation language**
17:15 – 17:45	**Bahareh Sharifloo (Alzahra University)** *Multivariate skewed normal copula and its application in asymmetric dependence*	Persian
17:45 – 18:15	**Azam Jafari (Shahid Bahonar University of Kerman)** *Zoning of soil particle size distribution using geostatistical method and Copula function*	Persian

Panel B

Session(UTC/GMT +3:30 hours)	**Chair – Mohammad Amini** **Link :** https://webinar.alzahra.ac.ir/copula2	**Presentation language**
17:15 – 17:45	**Kolsoom Hosseini** An MCMC simulation method based on Bayesian copula Mixtures	Persian
17:45 – 18:15	**Ali Dastbaravarde (Yazd University)** *Semiparametric Copula Quantile Regression of Urban Household Income and Expenditure*	Persian

Panel A

Session(UTC/GMT +3:30 hours)	**Chair – Ali Dolati** **Link :** https://webinar.alzahra.ac.ir/copula1	**Presentation language**
18:15 – 18:45	**AmirMasoud Kazemi-Rad (Moallem Insurance Company)** *Several methods in constructing generators of Archimedean copulas*	Persian
18:45 – 19:15	**Husam Ahmad (Ferdowsi University of Mashhad)** *Copula-based exponentially weighted moving average control charts for bivariate processes using a mixture model*	Persian
19:15 – 19:30	Closing Remarks	Persian