

Eurandom

Workshop Centre in the area of Stochastics





Eurandom Workshop on Dependence Modeling

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DESCRIPTION

The special issue is linked to the "*Eurandom Workshop on Dependence Modeling*" which will take place from June 30 to July 2, 2025, at TU Eindhoven (NL).

The Eurandom Workshop on Dependence Modeling serves as a platform for mathematicians, statisticians, and practitioners to discuss recent advances for tackling complex dependencies in multivariate data. The workshop aims to enhance international collaborations to refine and broaden theoretical frameworks for dependence modeling. There are three thematic sessions along the most prominent research lines in dependence modeling. First, the workshop focuses on copulas, which are powerful mathematical tools for constructing margin-free distributions for multivariate phenomena. The second theme is dependence modeling for extremes, a crucial area of study for understanding rare events but with a huge impact on our society, like natural disasters or market crashes. Finally, the workshop concentrates on quantifying dependencies, with special focus on novel methodologies based, for example, on optimal transport.

The workshop brings together senior experts and young researchers from the Netherlands and abroad working on dependence modeling. It encourages the sharing of novel methodologies and promising future research directions with the objective of advancing the understanding of complex dependencies in multivariate systems and improving decision making in risk-sensitive applications in various domains. Additional information on the event, sponsored by Eurandom, NWO, and 4TU.AMI, is available here.

Original research contributions, not published elsewhere, and survey articles related to the topics discussed at the Eurandom Workshop on Dependence Modeling are welcome to this special issue. We require that at least one of the authors of the submitted contribution participated in the workshop.

HOW TO SUBMIT

All submissions to the special issue must be made electronically at www.editorialmanager.com/depmod and will undergo the standard peer review process. When submitting your paper please choose: "SI: Eurandom Workshop DEMO".

The deadline for the submissions is **October 31, 2025**, but individual papers will be reviewed and published online on an ongoing basis. We are looking forward to your submission. If you have any question, please contact us at demo.editorial@degruyter.com