

Talks and other miscellany

Page from <https://www.jlund.dk>

Jens Lund

Table of contents

2023	1
2015	1
2008	1
2007	2
2006	2
2005	2
2004	2
2003	2
2000	3
1999	3
1998	3
1997	3

2023

- [Jens Lund](#), *RaceQs on Garmin sport watches*, Feb 16, 2023, [Hellerup Sejlklub](#).

2015

- [Jens Lund](#), *Sailing in the Copenhagen Area*, Feb 5, 2015, Copenhagen.

2008

- [Jens Lund](#), *Modelling of basket credit derivatives like CDOs*, May 9, 2008, Financial Training Partner course, Credit Risk Trading, Copenhagen.

2007

- Jens Lund, *Modelling of basket credit derivatives like CDOs*, Nov 23, 2007, Financial Training Partner course, Credit Risk Trading, Copenhagen.
- Jens Lund, *Quantifying counterparty risk* (with new stuff compared to below), Sep 20, 2007, [World Business Strategies 4th Fixed Income Conference](#), London.
- Jens Lund, *Quantifying counterparty risk (abstract)*, May 22, 2007, [ICBI UK Global Derivatives, Trading and Risk Management](#), Paris.
- Jens Lund, *Modelling of basket credit derivatives like CDOs*, Apr 27, 2007, Financial Training Partner course, Credit Risk Trading, Copenhagen.
- Jens Lund, *Quantifying counterparty risk (abstract)*, March 26, 2007, [MSRI World Congress on Computational Finance](#), London.
- Jens Lund, *CDO modelling from a practitioners point of view: What are the real problems?*, March 7, 2007, [Aarhus School of Business, Credit Risk Workshop](#), Århus.

2006

- Jens Lund, *Pricing of basket credit derivatives like CDOs*, Nov 24, 2006, Financial Training Partner seminar, CDO's in the Swedish Market, Stockholm.
- Jens Lund, *Modelling of basket credit derivatives like CDOs*, Nov 21, 2006, Financial Training Partner course, Credit Risk Trading, Copenhagen.
- Jens Lund, *Modelling of basket credit derivatives like CDOs*, May 30, 2006, Financial Training Partner course, Credit Risk Trading, Copenhagen.
- Jens Lund and Morten Svebølle, *Second and third generation interest rate derivatives*, May 24, 2006, Danmarks Nationalbank (Central bank of Denmark), Copenhagen.
- Jens Lund, *Pricing of basket credit derivatives like CDOs*, April 6, 2006, Financial Training Partner seminar, CDO'er i det Danske marked, Copenhagen.
- Jens Lund, *A tour of credit derivatives*, March 27, 2006, Simcorp A/S, Copenhagen.

2005

- Jens Lund, *Approaches to credit correlation: compound, base, and beyond*, December 2, 2005, Risk Training, Incesive Media course, Advanced Correlation modelling and analysis, London.
- Jens Lund, *Basket Credit Derivatives*, November 9, 2005, Financial Training Partner course, Credit Derivatives, Copenhagen.
- Jens Lund, *Credit Derivatives: From the simple to the more advanced*, March 2, 2005, [The Danish Society of Financial Analysts](#), Copenhagen.

2004

- Jens Lund, *CDO correlation smile and deltas under different correlations*, November 1, 2004, talk at Risk Water's Quant Congress USA 2004 conference in New York.

2003

- Jens Lund, *The beer game*, note, March 9, 2003. An R program is available [here](#).

2000

- Jens Lund, *Statistical inference and perfect simulation for point processes observed with noise*, Ph.D. defence, February 25, 2000.

1999

- Jens Lund, *Bayesian analysis of Point Patterns from Noisy Observations*, November 12, 1999, talk at Department of Statistics, Lancaster University.
- Jens Lund, *Bayesian analysis of Point Patterns from Noisy Observations*, November 4, 1999, talk at Department of Statistics, University of Warwick.
- Jens Lund, *Bayesian analysis of Point Patterns from Noisy Observations*, abstract, November 2, 1999, Dina Nordic workshop: Image analysis and spatial statistics in forestry.
- Jens Lund, *Point Processes Observed with Noise*, slides, August 24-28, 1999, European Young Statisticians Meeting.
- Jens Lund, *Reconstruction and Statistical Analysis of Point Patterns from Disturbed Observations*, slides, July 11-16, 1999, HSSS workshop Statistical modelling of spatial and space-time processes.
- Jens Lund, *Bayesian analysis of point patterns from disturbed observations*, April 22, 1999, talk at Image Analysis and Spatial Statistics, Göteborg, April 18-22, 1999.
- Jens Lund, *Spatial models related to trees*, March 1, 1999, slides for my midterm seminar for PhD students at KVL.
- Jens Lund, *Spatial models related to trees*, February 23, 1999, Department of Mathematics and Physics, The Royal Veterinary and Agricultural University, note in connection with midterm seminar for PhD students at KVL. [Online version](#) with some quirks.

1998

- Jens Lund, *Models for Point Processes Observed with Noise*, December 2, 1998, slides for a talk given at Rolf Nevanlinna Institute, University of Helsinki. Joint work with Mats Rudemo.
- Jens Lund, *Positions of trees from aerial photos and self-thinning in Sitka spruce*, December 1, 1998, slides for a talk given at METLA, the Finish Forest Research Institute.
- Jens Lund, *Survival of the Fattest? Self-thinning among Trees*, October 26, 1998, slides for a talk given at Department of Statistics, University of Jyväskylä in connection with "COMAS evaluation seminars".
- Jens Lund, *Models for Point Processes Observed with Noise*, October 9, 1998, slides for a talk given at Department of Statistics, University of Jyväskylä. Joint work with Mats Rudemo.
- Jens Lund, *Survival of the Fattest? Self-thinning among Trees*, June 26, 1998, slides for a seminar given at FSL.
- Jens Lund, *Survival of the Fattest? Self-thinning among Trees*, May 17-20, 1998, poster at Spatial Statistics and Image Analysis in Biology.

1997

- Jens Lund, talk *Self-Thinning in a Planted Experiment of Sitka spruce* at a workshop on "Spatial Statistics and GIS", Göteborg, November 25-26, 1997.

- [Jens Lund](#), talk *Samling in the Lexis Diagram* at [Workshop in Medical Statistics](#), Göteborg, April 7-11, 1997.