

FIVE-DAY OVERVIEW

JUNE 26-30, 2017

Sunday

16.00-21.00 Registration (*lobby of EWI Building*)

Monday

8.15-9.15 Registration & coffee (*lobby of EWI Building*)

9.15-9.40 Welcoming remarks and Opening (*Ampere*)

9.40- 10.10 Group photo (*Library of TU Delft*)

10.10- 12.05 I1 (*Boole*) Social networks and heavy tail analysis I2 (*Chip*) Extreme value analysis of high-dimensional Data I3 (*Pi*) Applications of extreme value analysis to safety and security domains

Lunch

13.30-15.25 C1 (*Boole*) Best student paper C2 (*Chip*) Extreme rainfall - I C3 (*Data*) Partial maxima C4 (*Pi*) Multivariate EVT

Coffee

16.00-17.25 C5 (*Boole*) Best student paper C6 (*Chip*) Modeling mv extremes C7 (*Data*) Markov processes - I C8 (*Pi*) Tail risk

20.00-22.00 Reception at the historical city hall of Delft

Tuesday

9.00-9.35 I4 (*Boole*) Extremes in complex models I5 (*Chip*) Extreme risks in insurance and finance I6 (*Pi*) Max-stable processes and applications

Coffee

11.30-12.25 C9 (*Boole*) Discrete extremes C10 (*Chip*) Data contamination C11 (*Data*) Block maxima C12 (*Pi*) Human life span

Lunch

14.00-15.25 C13 (*Boole*): Insurance C14 (*Chip*) Spatial extremes C15 (*Data*) Gaussian processes - I C16 (*Pi*) Hill estimator revisited

Coffee

16.00-17.25 C17 (*Boole*): MV statistics (Parametric) C18 (*Chip*) Catastrophic losses C19 (*Data*) Extremal dependence (prob) C20 (*Pi*) Extreme rainfall - II

Wednesday

9.00-10.25 C21 (*Boole*): Ruin probability C22 (*Chip*) Extr dependence (stats) C23 (*Data*) Gaussian processes - II C24 (*Pi*) Earthquake

Coffee

11.00-11.55 C25 (*Boole*) Markov processes - II C26 (*Chip*) Bootstrap C27 (*Data*) Medical applications C28 (*Pi*) Records

Lunch (to go)

12.30-21.30 Excursion to the largest storm barrier in the world and the city of Middelburg

Thursday

9.00-9.35 I7 (*Boole*) High dimension, extremes, dimension reduction I8 (*Chip*) High-dimensional extremes and applications I9 (*Pi*) Heavy-tailed time series

Coffee

11.30-12.25 C29 (*Boole*) Bias correction C30 (*Chip*) Mv statistics (Nonpar) C31 (*Data*) Chi-square processes C32 (*Pi*) Rainfall simulation

Lunch

14.00-15.25 Discussion (*Boole*) Theory, including statistical theory C33 (*Chip*) Finance C34 (*Data*) Non-stationarity C35 (*Pi*) Climate

Coffee

16.00-17.25 Discussion (*Boole*) Applications, including some statistical theory C36 (*Chip*) Tail (in)dependence C37 (*Data*) Max-stable processes C38 (*Pi*) Quantiles and tail prob

19.00-22.30 Conference dinner at Schaapskooi (announcement of winner for best student paper)

Friday

9.00-10.25 C39 (*Boole*) Missing data C40 (*Chip*) Testing mv reg. variation C41 (*Pi*) Covariates

Coffee

11.00-12.25 Challenge (*Boole*) C42 (*Chip*) Copulas C43 (*Data*) Serial dependence C44 (*Pi*) Univariate statistics

Lunch

14.00-15.55 I10 (*Boole*) Serial dependence I11 (*Chip*) Extreme quantile with covariates I12 (*Pi*) Working at the Interface of Extremal Dependence Types

Coffee