Sunday, June 25

Registration (16.00-18.00, Lobby of EWI Building)

Registration/Wine & cheese reception (18.00-21.00, Lobby of EWI Building)

Monday, June 26

Registration and Coffee (8:15-9:15, Lobby of EWI Building)

Welcoming Remarks and Opening (9:15-9:40, Room: Ampere, John Einmahl/Tim van der Hagen, President of Delft University of Technology)

Group Photo (9:40-10:10, Library of TU Delft)

Invited Session I1: Social networks and heavy tail analysis (10:10-12:05, Room: Boole, Organizer/Chair: Sidney Resnick)

- 10:10-10:45 John Nolan, *PCA and ICA for multivariate stable distributions*
- 10:50-11:25 Jingjing Zou, *Extreme value analysis without the largest values: what can be done?*
- 11:30-12:05 Bikramjit Das, *On the behavior of common connections in social networks*

Invited Session I2: Extreme value analysis of high-dimensional data (10:10-12:05, Room: Chip, Organizer/Chair: Holger Drees)

- 10:10-10:45 Anna Kiriliouk, *A continuous updating weighted least squares estimator of tail dependence in high dimensions (best student paper competition)*
- 10:50-11:25 Thomas Mikosch, *The eigenstructure of sample covariance matrices for high-dimensional heavy-tailed stochastic volatility models*
- 11:30-12:05 Stéphan Clémençon, *Critical regions for anomaly detection via empirical MV-sets on the sphere*

Invited Session I3: Applications of extreme value analysis to safety and security domains (10:10-12:05, Room: Pi, Organizer/Chair: Pieter van Gelder)

- 10:10-10:45 Sofia Caires, *On the modelling of the temporal and spatial evolution of extreme hydraulic events*
- 10:50-11:25 Ferdinand Diermanse, *Applications in extreme river discharge modelling*
- 11:30-12:05 Pieter van Gelder, *Bayesian networks for modelling the impact of extreme weather events on the safety, reliability and availability of infrastructural networks*

Lunch (12:10-13:30)

Contributed Session C1: Best student paper - I (13:30-15:25, Room: Boole, Chair: Jan Beirlant)

- 13:30-13:55 Léo Belzile, *Extremal attractors of Liouville copulas*
- 14:00-14:25 Raphaël de Fondeville, *Generalized peaks-over-threshold inference for high-dimensional spatial processes*
- 14:30-14:55 Yi He, *Asymptotics for extreme depth-based quantile region estimation*
- 15:00-15:25 Phyllis Wan, *Modeling power laws in directed social networks through linear preferential attachment*

Contributed Session C2: Extreme rainfall - I (13:30-15:25, Room: Chip, Chair: David Walshaw)

- 13:30-13:55 Pimpan Amphanthong, *Modeling on maximum daily rainfall in Thailand*
- 14:00-14:25 Délia Gouveia-Reis, *Pareto-type models for precipitation in Madeira Island*
- 14:30-14:55 Jonathan Jalbert, *Estimating the return level of the 2011 Lake Champlain flood considering the clustering of precipitation extremes*
- 15:00-15:25 Victor Mélèse, *Estimation of uncertainties in intensity duration frequency curves of extreme rainfall - a regional analysis*

Contributed Session C3: Partial maxima (13:30-15:25, Room: Data, Chair: Takaaki Shimura)

- 13:30-13:55 Sandra Dias, *Limiting joint distribution of sums and maxima: semistability and max-semistability*
- 14:00-14:25 Remigijus Leipus, *Random max-closure property of heavy-tailed random variables*
- 14:30-14:55 Toshio Nakata, *The asymptotics of the maxima for the distribution of the generalized St. Petersburg game*
- 15:00-15:25 Zbigniew S. Szewczak, *Hypercontractivity for maxima of dependent random sequences*

Contributed Session C4: Multivariate extreme value theory (13:30-15:25, Room: Pi, Chair: Kirstin Strokorb)

- 13:30-13:55 Danijel Krizmanic, *Functional convergence of multivariate partial maxima processes*
- 14:00-14:25 Xin Liao, *Asymptotics and statistical inferences on independent and non-identically distributed bivariate Gaussian triangular arrays*
- 14:30-14:55 Natalia Nolde, *Extremes of risk functionals for samples with a limit shape*
- 15:00-15:25 Isabel Serra, *The bivariate power-law distribution in complex systems*

Coffee Break (15:30-16:00)

Contributed Session C5: Best student paper - II (16:00-17:25, Room: Boole, Chair: John Nolan)

- 16:00-16:25 Krzysztof Bisewski, *Controlling the time discretization error*
- 16:30-16:55 Bohan Chen, *Efficient rare event simulation for multiple jump events in regularly varying random walks and compound Poisson processes*
- 17:00-17:25 Miriam Isabel Seifert, *A conditional limit theorem for a bivariate representation of a univariate random variable and conditional extreme values*

Contributed Session C6: Modeling multivariate extremes (16:00-17:25, Room: Chip, Chair: Jenny Wadsworth)

- 16:00-16:25 Tiandong Wang, *Multivariate regular variation and fitting a preferential attachment network model*
- 16:30-16:55 Nicolas Raillard, *Multivariate extremal analysis methodology in function of structural response*
- 17:00-17:25 Sabrina Vettori, *Bayesian clustering and dimension reduction in multivariate extremes*

Contributed Session C7: Markov processes - I (16:00-17:25, Room: Data, Chair: Oleg Seleznjev)

- 16:00-16:25 Karolina Łukaszewicz, *Renewal theory for extremal Markovian sequences*
- 16:30-16:55 Mihail Bazhba, *Sample path large deviations for random walks and Levy processes with Weibullian tails*
- 17:00-17:25 Mateusz Staniak, *Wiener-Hopf factorization for extremal Markovian sequences connected with the Kendall convolution*

Contributed Session C8: Tail risk (16:00-16:55, Room: Pi, Chair: Marie Kratz)

- 16:00-16:25 Qihe Tang, *Quantifying the basis risk of industry loss warranties*
- 16:30-16:55 Ruodu Wang, *An axiomatic theory for measures of tail risk*

Reception at the Historical City Hall of Delft (20:00-22:00)

Tuesday, June 27

Invited Session I4: Extremes in complex models (9:00-10:55, Room: Boole, Organizer/Chair: Thomas Mikosch)

- 9:00-9:35 Johannes Heiny, *Extreme eigenvalues of sample correlation matrices (best student paper competition)*
- 9:40-10:15 Alexander Aue, *Spectral properties of high-dimensional time series*
- 10:20-10:55 Nelly Litvak, *Extreme values and nearest neighbor degrees in large networks*

Invited Session I5: Extreme risks in insurance and finance (9:00-10:55, Room: Chip, Organizer/Chair: Qihe Tang)

- 9:00-9:35 Jose Blanchet, *Optimal transport and risk analysis*
- 9:40-10:15 Henry Lam, *Robust risk analysis in insurance applications*
- 10:20-10:55 Zhongyi Yuan, *CAT bond pricing under a product probability measure with EVT risk characterization*

Invited Session I6: Max-stable processes and applications (9:00-10:55, Room: Pi, Organizer/Chair: Stilian Stoev)

- 9:00-9:35 Erwan Koch, *Space-time max-stable models with spectral separability*
- 9:40-10:15 Marco Oesting, *On a class of max-stable processes represented via l^p norms*
- 10:20-10:55 Kirstin Strokorb, *How to simulate a Brown-Resnick process? Comparison of previous approaches and efficiency gains by using locally equivalent covariances*

Coffee Break (11:00-11:30)

Contributed Session C9: Discrete extremes (11:00-11:55, Room: Boole, Chair: Boris Beranger)

- 11:30-11:55 Adrien Hitz, *Discrete extremes*
- 12:00-12:25 Takaaki Shimura, *Discrete distributions whose truncated means have logarithmic order*

Contributed Session C10: Data contamination (11:30-12:25, Room: Chip, Chair: Alec Stephenson)

- 11:30-11:55 Xuan Leng, *Endpoint estimation for observations with normal measurement errors*
- 12:00-12:25 Rym Worms, *Extreme value statistics for censored data with heavy tails under competing risks*

Contributed Session C11: Block maxima (11:30-12:25, Room: Data, Chair: Axel Bücher)

- 11:30-11:55 Clément Albert, *On the relative approximation error of extreme quantiles by the block maxima method*
- 12:00-12:25 Cláudia Neves, *The block maxima method in extremum estimation*

Contributed Session C12: Human life span (11:30-12:25, Room: Pi, Chair: Pasquale Cirillo)

- 11:30-11:55 Holger Rootzén, *Human life is unlimited - but short*
- 12:00-12:25 John H.J. Einmahl, *Limits to human life span through extreme value theory*

Lunch (12:30-14:00)

Contributed Session C13: Insurance (14:00-15:25, Room: Boole, Chair: Fan Yang)

- 14:00-14:25 Corina Birghila, *Optimal insurance contract under ambiguity*
- 14:30-14:55 Christian Rohrbeck, *Extreme value modelling of water-related insurance claims*
- 15:00-15:25 Yi Shen, *The devil is in the tails: regression discontinuity design with measurement error in the assignment variable*

Contributed Session C14: Spatial extremes (14:00-15:25, Room: Chip, Chair: Holger Rootzén)

- 14:00-14:25 Boris Beranger, *A composite likelihood based approach for max-stable processes using histogram-valued variables*
- 14:30-14:55 Ana Ferreira, *Estimating trend and dependence for extremal space-time processes*
- 15:00-15:25 Miranda J. Fix, *A simultaneous autoregressive model for spatial extremes*

Contributed Session C15: Gaussian processes - I (14:00-15:25, Room: Data, Chair: Peng Liu)

- 14:00-14:25 Arijit Chakrabarty, *Asymptotic behavior of Gaussian minima*
- 14:30-14:55 Enkelejd Hashorva, *Generalised Pickands and Piterbarg constants*
- 15:00-15:25 Oleg Seleznjev, *Asymptotic behavior of maximum for sequences of Gaussian random fields*

Contributed Session C16: Hill estimator revisited (14:00-15:25, Room: Pi, Chair: Bojan Basrak)

- 14:00-14:25 Frederico Caeiro, *A bias corrected generalized Hill estimator*
- 14:30-14:55 Shrijita Bhattacharya, *On trimming of the Hill estimator: robustness, optimality and adaptivity*
- 15:00-15:25 M. Ivette Gomes, *PORT estimation of parameters of extreme events through generalized means*

Coffee Break (15:30-16:00)

Contributed Session C17: Multivariate statistics (parametric) (16:00-16:55, Room: Boole, Chair: Andrea Krajina)

- 16:00-16:25 Clément Dombry, *Asymptotic properties of likelihood estimators in multivariate extremes*
- 16:30-16:55 Laleh Tafakori, *Estimating the stable tail dependence function via the empirical beta copula*

Contributed Session C18: Catastrophic losses (16:00-17:25, Room: Chip, Chair: Valérie Chavez-Demoulin)

- 16:00-16:25 Taehan Bae, *On heavy-tailed crack distribution for loss severity modelling*
- 16:30-16:55 Julien Hambuckers, *What are the economic determinants of operational losses severity? A regularized generalized Pareto regression approach*
- 17:00-17:25 Roger J.A. Laeven, *Expected utility and catastrophic risk in a stochastic economy-climate model*

Contributed Session C19: Extremal dependence (probability) (16:00-17:25, Room: Data, Chair: Claudia Klüppelberg)

- 16:00-16:25 Adam Jakubowski, *Phantom distribution functions for dependent random vectors*
- 16:30-16:55 Nicolas Chenavier, *Cluster size distributions of extreme values for the Poisson-Voronoi tessellation*
- 17:00-17:25 Patryk Truszczyński, *Quenched phantom distribution functions for Markov chains*

Contributed Session C20: Extreme rainfall - II (16:00-17:25, Room: Pi, Chair: Jonathan Jalbert)

- 16:00-16:25 Piyapatr Busababodhin, *Modeling on maximum rainfall and temperature based on extreme value copula analyses*
- 16:30-16:55 Daniela Castro Camilo, *Local likelihood inference for high dimensional spatial extremes applied to US precipitation data*
- 17:00-17:25 Michael Wehner, *Spatial statistics for improving collective estimates of extreme precipitation at weather stations and its subsequent gridding*

Wednesday, June 28

Contributed Session C21: Ruin probability (9:00-10:25, Room: Boole, Chair: Paul Embrechts)

- 9:00-9:25 Jiajun Liu, *Ruin with dependent insurance and financial risks in a discrete-time risk model with investment*
- 9:30-9:55 Julian Sun, *Multivariate subexponential distributions and their applications*
- 10:00-10:25 Charles Tillier, *Regular variation of a random length sequence of random variables and application to risk assessment*

Contributed Session C22: Extremal dependence (statistics) (9:00-10:25, Room: Chip, Chair: Anja Janßen)

- 9:00-9:25 Dora Prata Gomes, *Improving extremal index blocks estimators through resampling procedures*
- 9:30-9:55 Ioannis Papastathopoulos, *Modelling time series extremes*
- 10:00-10:25 Natalia Soja-Kukieła, *Asymptotics of the order statistics for a process with a regenerative structure*

Contributed Session C23: Gaussian processes - II (9:00-10:25, Room: Data, Chair: Jürg Hüsler)

- 9:00-9:25 Peng Liu, *Extremes of transient Gaussian fluid queues*
- 9:30-9:55 Vladimir Panov, *Distribution of maximal deviation for Lévy density estimators*
- 10:00-10:25 Zhichao Weng, *Asymptotic distributions of exceedances point processes in the plane for stationary Gaussian sequences with data missing*

Contributed Session C24: Earthquake (9:00-10:25, Room: Pi, Chair: Daniel Cooley)

- 9:00-9:25 Andrzej Kijko, *Estimation of the upper limit of distribution and its application to assessment of the maximum earthquake magnitude m_{max}*
- 9:30-9:55 Tom Reynkens, *Estimating the maximum earthquake magnitude*
- 10:00-10:25 Ansie Smit, *Process characteristic extreme value distributions*

Coffee Break (10:30-11:00)

Contributed Session C25: Markov processes - II (11:00-11:55, Room: Boole, Chair: Martin Schlather)

- 11:00-11:25 Barbara Jasiulis-Gołdyn, *Asymptotic properties of max-AR(1) sequences of the Kendall type*
- 11:30-11:55 Chang-Han Rhee, *Sample-path large deviations for heavy-tails: the principle of multiple big jumps*

Contributed Session C26: Bootstrap (11:00-11:55, Room: Chip, Chair: Enkelejd Hashorva)

- 11:00-11:25 Laurens de Haan, *The bootstrap in extreme value theory*
- 11:30-11:55 Eunju Hwang, *A bootstrap test for the tail index of autoregressive models with heavy-tailed innovations*

Contributed Session C27: Medical applications (11:00-11:55, Room: Data, Chair: Cláudia Neves)

- 11:00-11:25 Bernhard Spangl, *Robust prediction of extreme length of stays in intensive care*
- 11:30-11:55 Maud Thomas, *Predicting extreme influenza epidemics*

Contributed Session C28: Records (11:00-11:55, Room: Pi, Chair: Pavle Mladenovic)

- 11:00-11:25 Marie-Françoise Barme-Delcroix, *Limit laws for a class of multidimensional record values*
- 11:30-11:55 Amir Khorrami Chokami, *Some results on joint record events*

Lunch to go (12:00-12:30)

Excursion to The Largest Storm Barrier/Middelburg (12:30-21:30)

Thursday, June 29

Invited Session I7: High dimensions, extremes, dimension reduction (9:00-10:55, Room: Boole, Organizer/Chair: Anne-Laure Fougeres)

- 9:00-9:35 Daniel Cooley, *Principal component decomposition and completely positive decomposition of dependence for multivariate extremes*
- 9:40-10:15 Claudia Klüppelberg, *Can we identify a max-linear model on a DAG by the tail dependence coefficient matrix?*
- 10:20-10:55 Philippe Naveau, *A Bayesian error-in-variable framework to study extremes in a detection and attribution context*

Invited Session I8: High-dimensional extremes and applications (9:00-10:55, Room: Chip, Organizer/Chair: Anthony Davison)

- 9:00-9:35 Emeric Thibaud, *Exploration and inference in spatial extremes using empirical basis functions*
- 9:40-10:15 Sebastian Engelke & Raphaël de Fondeville, *Extremal behavior of aggregated data with an application to downscaling*
- 10:20-10:55 Raphaël Huser, *Bridging asymptotic independence and dependence in spatial extremes using Gaussian scale mixtures*

Invited Session I9: Heavy-tailed time series (9:00-10:55, Room: Pi, Organizer/Chair: Clément Dombry)

- 9:00-9:35 Anja Janßen, *Spectral tail processes of stationary regularly varying multivariate time series*
- 9:40-10:15 Philippe Soulier, *The tail process revisited*
- 10:20-10:55 Olivier Wintenberger, *Heavy tails for an alternative stochastic perpetuity model*

Coffee Break (11:00-11:30)

Contributed Session C29: Bias correction (11:30-12:25, Room: Boole, Chair: M. Ivette Gomes)

- 11:30-11:55 Jan Beirlant, *Bias reduced tail modelling and modelling a full data set*
- 12:00-12:25 Claudio Semadeni, *Bias-reduced inference for spectral distributions*

Contributed Session C30: Multivariate statistics (non-parametric) (11:30-12:25, Room: Chip, Chair: Johan Segers)

- 11:30-11:55 Armelle Guillou, *Local estimation of the conditional stable tail dependence function*
- 12:00-12:25 Mikael Escobar-Bach, *Local robust estimation of the Pickands dependence function*

Contributed Session C31: Chi-square processes (11:30-12:25, Room: Data, Chair: Michel Broniatowski)

- 11:30-11:55 Long Bai, *Extremes of Gaussian chaos processes with trend*
- 12:00-12:25 Lanpeng Ji, *Extremes of locally stationary chi-square processes with trend*

Contributed Session C32: Rainfall simulation (11:30-12:25, Room: Pi, Chair: Ferdinand Diermanse)

- 11:30-11:55 Nina Kargapolova, *Stochastic simulation of joint fields of daily precipitation and river flow*
- 12:00-12:25 Kate Saunders, *An Australia wide model for rainfall extremes*

Lunch (12:30-14:00)

Discussion: Theory, including statistical theory (14:00-15:25, Room: Boole, Moderator: Thomas Mikosch)

Contributed Session C33: Finance (14:00-15:25, Room: Chip, Chair: Casper de Vries)

- 14:00-14:25 Debbie J. Dupuis, *Realizing the extremes: estimation of tail-risk measures from a high-frequency perspective*

- 14:30-14:55 Marcel Bräutigam & Marie Kratz, *Procyclicality of empirical measurements of risk in financial markets*
- 15:00-15:25 Xiaolei Xie, *Tail indices and scale parameters in financial time series*

Contributed Session C34: Non-stationarity (14:00-15:25, Room: Data, Chair: Bikramjit Das)

- 14:00-14:25 Yousra El-Bachir, *Functional location, scale and shape parameters of extremal distributions*
- 14:30-14:55 Philip Müller, *Extreme events in a changing world*
- 15:00-15:25 Elena Zanini, *Semi-parametric models for non-stationary environmental extremes*

Contributed Session C35: Climate (14:00-15:25, Room: Pi, Chair: Sofia Caires)

- 14:00-14:25 Murendeni Nemukula, *Modelling average minimum daily temperature using extreme value theory with a time varying threshold*
- 14:30-14:55 Alec Stephenson, *Towards an early warning system for high-impact coastal events in Pacific island nations*
- 15:00-15:25 Ben Timmermans, *Parameter uncertainty in attribution studies for extreme weather events*

Coffee Break (15:30-16:00)

Discussion: Applications, including some statistical theory (16:00-17:25, Room: Boole, Moderators: Philippe Naveau, Jan Beirlant and Jonathan Tawn)

Contributed Session C36: Tail (in)dependence (16:00-17:25, Room: Chip, Chair: Marco Oesting)

- 16:00-16:25 Guus Balkema, *Hidden regular variation and limit shape*
- 16:30-16:55 Cécile Mercadier, *Testing asymptotic independence*
- 17:00-17:25 Emma Simpson, *Determining the dependence structure of multivariate extremes*

Contributed Session C37: Max-stable processes (16:00-17:25, Room: Data, Chair: Philippe Soulier)

- 16:00-16:25 Bojan Basrak, *On stationary regularly varying random fields*
- 16:30-16:55 Martin Dirrler, *Conditionally max-stable random fields*
- 17:00-17:25 Mathieu Vrac, *Spatial hybrid downscaling: from large-scale information to high-resolution extreme precipitation fields*

Contributed Session C38: Quantiles and tail probabilities (16:00-17:25, Room: Pi, Chair: Debbie J. Dupuis)

- 16:00-16:25 Raúl Torres, *High level directional multivariate quantile estimation*
- 16:30-16:55 Cees de Valk, *Estimation of very small probabilities of extreme events: ideas and applications*

- 17:00-17:25 Jasper Velthoen, *Extreme quantile estimation for the forecast distribution*

Conference Dinner at *De Schaapskooi* (18:30-22:30)

Friday, June 30

Contributed Session C39: Missing data (9:00-10:25, Room: Boole, Chair: Sebastian Engelke)

- 9:00-9:25 Lenka Glavaš, *Extreme values of the uniform order 1 autoregressive processes and missing observations*
- 9:30-9:55 Michael Grabchak, *On Turing's formula and the estimation of the missing mass*
- 10:00-10:25 Ting Wang, *Modelling incomplete record of large volcanic eruptions*

Contributed Session C40: Testing multivariate regular variation (9:00-10:25, Room: Chip, Chair: Armelle Guillou)

- 9:00-9:25 Andrea Krajina, *Empirical likelihood based testing for multivariate regular variation*
- 9:30-9:55 Fan Yang, *Testing the multivariate regular variation model*
- 10:00-10:25 Chen Zhou, *An entropy-based test for multivariate extreme value models*

Contributed Session C41: Covariates (9:00-10:25, Room: Pi, Chair: Raphaël Huser)

- 9:00-9:25 Olga Kaiser, *Regression based clustering of spatio-temporal excesses with systematically missing covariates*
- 9:30-9:55 Linda Mhalla, *Regression type models for extremal dependence*
- 10:00-10:25 David Randell, *Efficient estimation of return value distributions from non-stationary marginal extreme value models using Bayesian Inference*

Coffee Break (10:30-11:00)

Challenge (11:00-12:25, Room: Boole, Organizer: Olivier Wintenberger)

- 11:00-11:15 Olivier Wintenberger, *The experience of organizing a challenge*
- 11:15-11:25 A.Mefleh, R.Biard and C.Dombry, *GEV modeling of annual maxima with covariates and model selection*
- 11:25-11:50 Thomas Opitz and Raphaël Huser, *INLA for modeling threshold exceedances*
- 11:50-12:05 the Melbs team (TBA), *Spatio-temporal quantile estimation using nearest neighbors*
- 12:05-12:30 Seoncheol Park, Junhyeon Kwon, Joonpyo Kim and Hee-Seok Oh,

Prediction of extremal precipitation: the use of quantile regression forests

Contributed Session C42: Copulas (11:00-12:25, Room: Chip, Chair: Laurent Gardes)

- 11:00-11:25 Michel Broniatowski, *Multivariate Cox models and copulas*
- 11:30-11:55 Sami Umut Can, *Asymptotically distribution-free goodness-of-fit testing for copulas*
- 12:00-12:25 Simon Chatelain, *Inference for multivariate Archimax copulas*

Contributed Session C43: Serial dependence (11:00-12:25, Room: Data, Chair: Stéphane Girard)

- 11:00-11:25 Thomas Lugrin, *Modelling extremes of Markov chains*
- 11:30-11:55 Martin Schlather, *Marked point process adjusted tail dependence analysis for high-frequency financial data*
- 12:00-12:25 Paul Sharkey, *Modelling extremes arising from extratropical cyclones*

Contributed Session C44: Univariate statistics (11:00-12:25, Room: Pi, Chair: Ana Ferreira)

- 11:00-11:25 Marc-Olivier Boldi, *Gradient sampling algorithm for POT*
- 11:30-11:55 Pasquale Cirillo, *Exact distributions of the multinomial extremes*
- 12:00-12:25 Annika Krutto, *Cumulant estimators for stable law in Nolan's 0-parametrization*

Lunch (12:30-14:00)

Invited Session I10: Serial dependence (14:00-15:55, Room: Boole, Organizer/Chair: Chen Zhou)

- 14:00-14:35 Axel Bücher, *On a pseudo-maximum likelihood estimator for the extremal index*
- 14:40-15:15 Holger Drees, *Analyzing the extremal dependence of multivariate time series*
- 15:20-15:55 Johan Segers, *Regularly varying Markov trees*

Invited Session I11: Extreme quantiles with covariates (14:00-15:55, Room: Chip, Organizer/Chair: Deyuan Li/Juan Juan Cai)

- 14:00-14:35 Stéphane Girard, *Estimation of the functional Weibull tail-coefficient*
- 14:40-15:15 Laurent Gardes, *Tail dimension reduction for extreme quantile estimation*
- 15:20-15:55 Casper de Vries, *Linking large currency swings to fundamentals' shocks*

Invited Session I12: Working at the interface of extremal dependence types (14:00-15:55, Room: Pi, Organizer/Chair: Jonathan Tawn)

- 14:00-14:35 Thomas Opitz, *Penultimate modeling of spatial extremes through max-infinitely divisible processes*

- 14:40-15:15 Jenny Wadsworth, *Modelling spatial processes with unknown extremal dependence class*
- 15:20-15:55 Ben Shaby, *Hierarchical scale mixtures for flexible spatial modeling of extremes*

Coffee (16:00-16:30)