


“Symposium on recent advances in extreme value theory honoring Ross Leadbetter”

Lisbon, Portugal , 18-20 March 2013

Hotel ALIF, Chiado Room

Programme

Monday, 18	Tuesday, 19	Wednesday, 20
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09:00		Resampling methodologies and reliable tail estimation Ivette Gomes, <i>University of Lisbon</i>		09:00
10:00		Multivariate tail representations Jennifer Wadsworth, <i>École Polytechnique Fédérale de Lausanne</i>	Modelling the distribution of univariate cluster maxima using multivariate extreme value methods Jonathan Tawn, <i>Lancaster University</i>	10:00
11:00		Coffee break		11:00
11:30		Extreme value methods for irregular nonparametric regression Holger Drees <i>University of Hamburg</i>	(Extremes and Related) properties: Stochastic Lagrange models for asymmetric water waves Georg Lindgren, <i>Lund University</i>	11:30
12:30	Open Registration Hotel ALIF – TV room; 1st floor	Lunch break		12:30
14:30	Risks beyond Extremes – some illustrative case studies Ross Leadbetter, <i>University of North Carolina at Chapel Hill</i>	Traffic safety research: a challenge for extreme value statistics Holger Rootzén, <i>Chalmers University</i>	<div>HONORIS CAUSA Ceremony in honour of Ross Leadbetter University of North Carolina at Chapel Hill, USA Salão Nobre, University of Lisbon</div>	14:30
15:30	Coffee break			
16:00	Gaussian processes: exceedances and excursions Juerg Huesler, <i>University of Bern</i>	Some properties of max-stable random fields: conditional distributions and strong mixing Clément Dombry, <i>University of Poitiers</i>		
17:00	From market prices to market participants' behavior (and vice-versa): the SimTrade approach François Longin, <i>ESSEC Business School, Paris</i>	The Scientific Logic of Extrapolation Clive Anderson, <i>University of Sheffield</i>		
18:00	Welcome Reception & Poster Session			
19:30			Conference Dinner	19:30