SCIENTIFIC PROGRAMME

MONDAY, JUNE 27th, Room 0C2

- 08:30-09:30 : **Registration**
- 09:30-09:45 : **Welcome**
- 09:45-10:55 : **Session 1**

  Chair: Holger Rootzén

  - 09:45 - 10:30: Jan Beirlant

    On Univariate Extreme Value Statistics and the Estimation of Reinsurance Premiums

  - 10:30 - 10:55: Elisabeth Joossens

    Refining the GPD: covariates, censoring, and threshold choice

- 10:55-11:15 : **Coffee Break**
- 11:15-12:50 : **Session 2**

  Chair: Anne-Laure Fougères

  - 11:15 - 12:00: Ivette Gomes

    A simple second order reduced bias Value at Risk estimator

  - 12:00 - 12:25: Pierre Ribereau

    Asymptotic normality of extreme quantile estimators based on the POT approach

  - 12:25 - 12:50: Laurent Gardes

    Statistical inference for Weibull tail-distributions

- 12:50-14:30 **Lunch**
- 14:30-16:05 : **Session 3**

  Chair: Eric Gaume

  - 14:30 - 15:15: Patrick Willems

    River hydraulic influences on flood frequency analysis

  - 15:15 - 15:40: Marta Nogaj

    Analysis of non-stationary extreme events in a climatological context

- 15:40 - 16:05: Pietro Bernardara
  Intercomparison of models and estimation techniques of extreme value in hydrology

- 16:05-16:30 : **Coffee Break**

- 16:30-17:40 : **Session 4**

  Chair: Patrick Willems

  - 16:30 - 17:15: Eric Gaume
    About the asymptotic behavior of flood peak distributions
  - 17:15 - 17:40: Aurélie Muller
    Bayesian estimation of uncertainty in extreme rainfall events prediction: an application of the Glue approach, and a comparison with a MCMC methodology

TUESDAY, JUNE 28th, Room 0C2

- 09:30-11:05 : **Session 5**

  Chair: Valérie Chavez-Demoulin

  - 09:30 - 10:15: Michael Falk
    On the excess distribution of a linear portfolio with underlying multivariate extreme value distribution
  - 10:15 - 10:40: Krassimir Kostadinov
    Non-parametric estimation of elliptical copulae with application to credit risk
  - 10:40 - 11:05: Gabriel Kuhn
    Tails of credit default portfolios

- 11:05-11:30 : **Coffee Break**

- 11:30-12:40 : **Session 6**

  Chair: Ivette Gomes

  - 11:30 - 12:15: Valérie Chavez-Demoulin
    Estimating Value-at-Risk for nonstationary financial time series: an approach combining l_1 Markov random field processes with threshold excess model

- 12:15 - 12:40: Brahim Ksir
  An upper bound for ruin probability in the semi-Markovian framework

- 12:40-14:30 **Lunch**

- 14:30-15:20 : **Session 7**

  Chair: Michel Broniatowski

  - 14:30 - 14:55: Esterina Masiello
    Nonparametric estimation of ruin probability and bound in presence of large claims
  - 14:55 - 15:20: Margarida Brito
    Generalized risk processes: estimation of bounds for the probability of ruin for some particular models

- 15:20-15:50 : **Coffee Break**

- 15:50-17:20 : **Session 8**

  Chair: Jan Beirlant

  - 15:50 - 16:35: Ross Leadbetter
    Towards capsize prediction of vessels in high seas
  - 16:35 - 17:20: John Einmahl
    A statistics of extremes approach to the monitoring of multiple risk indicators

WEDNESDAY, JUNE 29th, Room 0C2

- 09:30-11:05 : **Session 9**

  Chair: Ross Leadbetter

  - 09:30 - 10:15: Holger Rootzén
    Structured models for extreme value data
  - 10:15 - 10:40: Marc-Olivier Boldi
    Some graphical representations of the spectral distribution in the context of dependence multivariate extremes

- 10:40 - 11:05: George Haiman

  Estimating the distribution of one-dimensional discrete scan statistics viewed as extremes of 1-dependent stationary sequences

- 11:05-11:30 : **Coffee Break**
- 11:30-12:20 : **Session 10**

  Chair: John Einmahl

  - 11:30 - 11:55: Belkacem Abdous

    On some new bivariate tail dependence measures and their estimation

  - 11:55 - 12:20: Alexandre Depire

    Bivariate Cox models and dependence analysis

- 12:20-14:00 **Lunch**

- 14:00-15:35 : **Session 11**

  Chair: Michael Falk

  - 14:00 - 14:45: Paul Deheuvels

    Tests of independence for tail processes

  - 14:45 - 15:10: Anne-Laure Fougères

    Multivariate excess distributions under asymptotic independence

  - 15:10 - 15:35: Amélie Fils-Villetard

    Least-squares estimation of a convex function

- 15:35-16:00 : **Coffee Break**