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 Depeire

*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