

Schedule (tentative) for PhD Course 27-30 May

Monday, 27 May

Location: Auditorium 10, H.C. Orsted Institute

09:00-09:30 Registration

09:30-10:30 Thomas Mikosch

Heavy-tail phenomena and dependence of extremes

10:30-11:00 Coffee break

11:00-12:00 Richard Davis

The extremogram for time series, theory and examples

12:00-14:00 Lunch break

Location Auditorium 1, H.C. Orsted Institute

14:00-15:30 Dan Cooley

Applications of tail dependence I

15:30-16:00 Coffee break

16:00-17:30 Bojan Basrak

Extremes and sums of regularly varying observations I

Tuesday, 28 May

Location: Auditorium 2, H.C. Orsted Institute

09:30-10:30 Bojan Basrak

Extremes and sums of regularly varying observations II

10:30-11:00 Coffee break

11:00-12:00 Richard Davis

The space-time extremogram

12:00-14:00 Lunch break

Location: Auditorium 2, H.C. Orsted Institute

14:00-15:30 Dan Cooley

Modeling both climate and weather spatial
effects for extreme precipitation

15:30-16:00 Coffee break

16:00-17:30 Zakhar Kabluchko
Max-stable random fields: theory and examples I

Wednesday, 29 May

Location: Auditorium 1, H.C. Orsted Institute

09:00-09:45 Dan Cooley
Applications of tail dependence II
09:45-10:00 Coffee break
10:00-11:00 Zakhar Kabluchko
Max-stable random fields: theory and examples II
11:00-12:00 Thomas Mikosch
Fourier analysis of extreme events

12:00-19:00 Excursion to the Museum of Modern Art Louisiana

Thursday, 30 May

Location: Auditorium 2, H.C. Orsted Institute

09:30-10:30 Richard Davis
Spatial modeling
10:30-11:00 Coffee break
11:00-12:00 Zakhar Kabluchko
Max-stable random fields: theory and examples III
12:00-14:00 Lunch break
14:00-15:30 Holger Rootzen
Selection bias in naturalistic driving studies
15:30-16:00 Coffee break
16:00-17:30 Olivier Wintenberger
Large deviation for (pseudo)-regenerative Markov chains