

Schedule (tentative) for Workshop 31 May

Friday, 31 May

Location: Auditorium 2, H.C. Orsted Institute

- 08:30-09:00 Registration
- 09:00-09:30 Jeffrey Collamore
Large deviation estimates for exceedances of perpetuity sequences
- 09:30-10:00 Henrik Hult
Efficient importance sampling in a credit risk model with contagion
- 10:00-11:00 Coffee break and poster session
- 11:00-11:30 Jingchen Liu
Rare-event analysis and Monte Carlo methods for Gaussian processes
- 11:30-12:00 Yuri Goegebeur
Local robust and asymptotically unbiased estimation of conditional Pareto-type tails
- 12:00-12:30 Bojan Basrak
On the extremal behavior of random variables observed at renewal times
- 12:30-14:00 Lunch break
- 14:00-14:30 Olivier Wintenberger
Solvency Capital Requirement calculation for different hedge funds strategies
- 14:30-15:00 Anja Janssen
Asymptotic independence of stochastic volatility models
- 15:00-15:30 Coffee break
- 15:30-16:00 Yuwei Zhao
Frequency analysis of heavy tail phenomena
- 16:00-16:30 Dan Cooley
Hidden regular variation in joint tail modeling with likelihood inference via the MCEM algorithm
- 19:00 Dinner for speakers