Eurandom

Workshop Centre in the area of Stochastics

Monday December 9

09.30 – 10.00	Welcome and Registration	
10.00 – 10.15	Opening	
10.15 – 11.00	Sid Resnick	Trimming a Lévy Subordinator
11.00 – 11.30	Break	
11.30 – 12.15	Claudia Klüppelberg	Estimating a graphical extreme value model
12.15 – 14.00	Lunch	
14.00 – 14.45	Marie-Colette v. Lieshout	Nearest-neighbour Markov point processes on graphs with Euclidean edges
15.00 – 15.45	Chang-Han Rhee	Understanding rare catastrophic events via large deviations theory for heavy tails
15.45 – 16.15	Break	
16.15 – 17.00	Jules Depersin	Robust and fast estimation of a mean vector for heavy-tailed distributions

Tuesday December 10

09.30 – 10.15	Ayan Bhattachrya	PLFit estimation procedure and its consistency
10.15 – 10.45	Break	
10.45 – 11.30	Dmitri Krioukov	Power Loss with Power Laws
11.45 – 12.30	Aaron Clauset	Scale-free networks are rare
12.30 – 14.00	Lunch	

14.00 – 14.45	Julia Komjathy	t.b.a.
15.00 – 15.45	Clara Stegehuis	Optimal structures in power-law networks Subgraphs contain important information about network structures and their functions
15.45 – 16.15	Break	
16.15 – 17.00	Nassim Taleb	On the Statistical Differences between Binary Forecasts and Real World Payoffs
18.00 -	Conference dinner	

Wednesday December 11

09.30 – 10.15	August Balkema	Linear Regression for Heavy Tails
10.15 – 10.45	Break	
10.45 – 11.30	Johan Segers	One- versus multi-component regular variation
11.45 – 12.30	Daniel Lacker	Extensions of Sanov's theorem via convex risk measures
12.30 – 13.45	Lunch	
13.45 – 14.30	Fiona Sloothaak	Emergence of scale-free blackout sizes in power grids
14.30 – 15.15	Andrew Richards	Power Disruption on GB electricity network: A case study in a rare, high impact event

Thursday December 12

09.30 – 10.15	Anja Janssen	A k-means clustering procedure for extremes
10.15 – 10.45	Break	
10.45 – 11.30	Olivier Wintenberger	Asymptotic Independence ex machina -- Extreme Value Theory for the Diagonal BEKK-ARCH(1) Model
11.45 – 12.30	Gennady Samorodnitsky	Risk forecasting in the context of time series
12.30 – 14.00	Lunch	
14.00 – 14.45	Nelly Litvak	The power law hypothesis for PageRank
15.00 – 15.45	Casper de Vries	Shape or Scale in Financial Returns?
15.45 – 16.15	Break	
16.15 – 17.00	Bojan Basrak	On the power law tails in stationary branching models

Friday December 13

09.30 – 10.15	Alessandra Cipriani	Dynamical fitness models: evidence of universality classes for preferential attachment
10.15 – 11.00	Denis Denisov	Markov chains with Asymptotically Zero Drift
11.00 – 11.30	Break	
11.30 – 12.15	Mihail Bazhba	t.b.a.
12.15 – 13.00	Thomas Mikosch	Extreme value theory for the entries of a sample covariance matrix
13.00 – 14.00	Lunch	