Workshop Schedule

14th January, Monday

9:00 – 9:30	Registration
9:30 – 10:00	Inauguration
10:00 – 11:30	Asymptotics and simulation for heavy-tailed processes I Henrik Hult, KTH Stockholm
11:30 – 11:50	Coffee break
11:50 – 13:20	Asymptotics and simulation for heavy-tailed processes II Henrik Hult, KTH Stockholm
13:20 – 14:45	LUNCH
14:45 – 16:15	Extremes of stationary sequences: clusters and spectral processes I Johan Segers, Université catholique de Louvain
16:15 – 16:45	Coffee break
16:45 – 18:15	Extremes of stationary sequences: clusters and spectral processes II Johan Segers, Université catholique de Louvain

15th January, Tuesday

10:00 – 11:30	Asymptotics and simulation for heavy-tailed processes III Henrik Hult, KTH Stockholm
11:30 – 11:50	Coffee break
11:50 – 13:20	Extremes of stationary sequences: clusters and spectral processes III Johan Segers, Université catholique de Louvain
13:20 – 14:45	LUNCH
14:45 –	EXCURSION

16TH JANUARY, WEDNESDAY

Session I. Chair: Gennady Samorodnitsky

10:00 – 10:35	On Adam Jakubowski's approach to proving asymptotic results for regularly varying sequences THOMAS MIKOSCH, University of Copenhagen
10:35 – 11:10	Heavy-tailed branching process with immigration ZBIGNIEW PALMOWSKI, University of Wrocław
11:10 – 11:30	Coffee break

Session II. Chair: Bikramjit Das

11:30 – 12:05	Regular variation for measures on general spaces FILIP LINDSKOG, KTH Stockholm
12:05 – 12:40	The art of seeking hidden risks SIDNEY RESNICK, Cornell University
12:40 – 13:15	Maxima of bivariate triangular arrays: between asymptotic complete dependence and asymptotic independence lies the conditional extreme value model JOYJIT ROY, Cornell University
13:15 – 14:45	LUNCH

Session III. Chair: Arijit Chakrabarty

14:45 – 15:20	Extreme eigenvalues of random matrices ARUP BOSE, ISI Kolkata
15:20 – 15:55	Limit theory for the largest eigenvalues of sample covariance matrices with heavy tails RICHARD DAVIS, Columbia University
15:55 – 16:30	Extreme eigenvalues of random matrices with dependent entries RAJAT HAZRA, University of Zurich
16:30 – 17:00	Coffee break

Session IV. Chair: Vicky Fasen

17:00 – 17:35	Model uncertainty and risk aggregation PAUL EMBRECHTS, ETH Zurich
17:35 – 18:10	There is a VaR beyond usual approximations MARIE KRATZ, ESSEC Business School
19:30 –	CONFERENCE DINNER

17^{TH} January, Thursday

Session V. Chair: Henrik Hult

10:00 – 10:35	Some asymptotic results for ruin probability in the presence of heavy-tailed claims Corina Constantinescu, University of Liverpool
10:35 – 11:10	Weighted sums of regularly varying random variables with dependent weights Moumanti Podder, ISI Kolkata
11:10 – 11:30	Coffee break

Session VI. Chair: Richard Davis

11:30 – 12:05	Extremal serial dependence of time series Holger Drees, University of Hamburg
12:05 – 12:40	Asymptotic independence of Stochastic Volatility models Anja Janssen, University of Hamburg
12:40 – 13:15	High-frequency sampled stable CARMA processes Vicky Fasen, , Karlsruhe Institute of Technology
13:15 – 14:45	LUNCH

Session VII. Chair: Thomas Mikosch

14:45 – 15:20	Moments of maxima of stable processes and fields Snigdha Panigrahi, ISI Kolkata
15:20 – 15:55	Minimal spectral representations of infinitely divisible and max-infinitely divisible processes Stilian Stoev, University of Michigan
15:55 – 16:30	Functional central limit theorem for heavy-tailed stationary infinitely divisible processes generated by conservative flows Gennady Samorodnitsky, Cornell University
16:30 – 17:00	Coffee, snacks and closing.