

SCHEDULE

Thursday, June 5, Room A002

08:30-09:00 Registration

09:00-09:10 Opening

09:10-09:55 **Olivier Wintenberger**, University Pierre et Marie Curie, Paris  
*Regular variations for functions, random variables and stationary processes I*

09:55-10:15 Coffee break

10:15-11:00 **Olivier Wintenberger**  
*Regular variations for functions, random variables and stationary processes II*

11:00-11:45 **Thomas Mikosch**, University of Copenhagen  
*Max-stable processes I*

11:45-12:45 Lunch

12:45-13:30 **Thomas Mikosch**  
*Max-stable processes II*

13:30-14:15 **Richard Davis**, Columbia University  
*Asymptotics for the Spatial Extremogram I*

14:15-14:35 Break

14:35-15:20 **Richard Davis**  
*Asymptotics for the Spatial Extremogram I*

15:20-15:30 Closing and discussion

## Friday, June 6, Room 003

<b>08:30-09:00</b>	Registration
<b>09:00-09:10</b>	Opening
<b>09:10-09:55</b>	<b>Thomas Mikosch</b> , University of Copenhagen <i>The extremogram and the ex-periodogram</i>
<b>09:55-10:40</b>	<b>Wolfgang J. Runggaldier</b> , Università degli Studi di Padova <i>On multi-curve models for the term structure</i>
<b>10:40-11:10</b>	Coffee break
<b>11:10-11:30</b>	<b>Vili Krainz</b> , Raiffeisenbank Austria d.d. Zagreb <i>Credit Risk Models Cross-Validation</i>
<b>11:30-12:15</b>	<b>Michael Eichhorn</b> , Royal Bank of Scotland, London <i>Auditing Value at Risk models in the context of banking - a practitioner's framework</i>
<b>12:15-13:30</b>	Lunch
<b>13:30-14:15</b>	<b>Richard Davis</b> , Columbia University <i>Big n, Big p: Eigenvalues for Cov Matrices of Heavy-Tailed Multivariate Time Series</i>
<b>14:15-15:00</b>	<b>Olivier Wintenberger</b> , University Pierre et Marie Curie, Paris <i>A large deviations approach to limit theory for heavy-tailed time series</i>
<b>15:00-15:15</b>	Coffee break
<b>15:15-15:35</b>	<b>Ana Janjić</b> , University of Niš <i>Mixed thinning INAR(1) model</i>
<b>15:35-15:55</b>	<b>Boris Cergol</b> , Ektimo d.o.o., Ljubljana <i>What can Wikipedia and Google tell us about stock returns under different market regimes?</i>
<b>15:55-16:00</b>	Closing and discussion
<b>16:00-17:30</b>	Wine & cheese reception