Monday

	003	A001
8:30 – 9:15	**Registration & Coffee**	
9:15 – 9:45	**Opening**	
9:45 – 10:30	**Group photo**	
	IS - Predicting extremes Organizer/Chair: Johan Segers	IS - Extremes of branching walks and free fields Organizer: Parthanil Roy, Chair: Philippe Soulier
10:30 – 11:00	Sebastian Lerch Forecaster's Dilemma: Extreme Events and Forecast Evaluation	Ayan Bhattacharya Extremes of branching random walk
11:05 – 11:35	Hajo Holzmann Focusing on regions of interest in forecast evaluation	Alessandra Cipriani Extrema of Gaussian random interfaces
11:40 – 12:10	Philippe Naveau Forecasting heavy and low rainfall data by coupling random forests and extreme value theory	Parthanil Roy How to tell a tale of two tails?
12:15 – 14:00	**Lunch**	
	IS - Spatial extremes Organizer/Chair: Clement Dombry	IS - Mixtures of dependence types Organizer/Chair: Jenny Wadsworth
14:00 – 14:30	Ana Ferreira Spatial dependence and space-time trend in extreme events	Anne Sabourin Principal Component Analysis for Multivariate Extremes
14:35 – 15:05	Marco Oesting Ordinal Patterns in Spatio-Temporal Extremes	Emma Simpson New measures of dependence for multivariate extremes
15:10 – 15:40	Raphaël de Fondeville Functional Peaks-over-threshold Analysis and its Applications	Chen Zhou Testing the multivariate regular variation model
15:45 – 16:15	**Coffee break**	
	IS - Extremes and machine learning Organizer/Chair: Anne Sabourin	IS - Advances in statistics of multivariate extremes Organizer/Chair: John Einmahl
16:15 – 16:45	Daniel Cooley Decomposition of Extremal Dependence and Applications	Abdelaati Daouia M-depth and multivariate M-quantiles
16:50 – 17:20	Laurent Gardes Nonparametric confidence interval for conditional quantiles with large-dimensional covariates	Armelle Guillou Robust estimation of the Pickands dependence function under random right censoring
17:25 – 17:55	Vincent Feuillard Use of multivariate extreme value theory for anomalies detection in time series data	Yi He Statistical Inference for a Relative Risk Measure
19:00 – 21:30	**Welcome reception**	

	A002	A101
	Bayesian methods for environmental extremes Chair: Zoran Pasarić	Tail index estimation Chair: Juan Juan Cai
10:30 – 10:50	Ksenija Cindrić Kalin Extreme value analysis of dry spells with Bayesian inference	Hanan Ahmed Improved estimation of the extreme value index using related variables
10:55 – 11:15	Arnab Hazra A semiparametric Bayesian model for spatiotemporal extremes	Adam Jakubowski Estimation of the tail index by the method of block quantiles
11:20 – 11:40	Christian Rohrbeck Bayesian spatial clustering of extremal behaviour for hydrological variables	Jelena Jocković General linear combination of log-exceedances as tail index estimator
11:45 – 12:05	Rishikesh Yadav Flexible sub-asymptotic modeling of threshold exceedances using hierarchical mixture models	Xuan Leng Bias correction for the maximum likelihood estimator of the extreme value index
	Environmental extremes Chair: Richard Smith	Limit theorems Chair: Peter Kevei
14:00 – 14:20	Daniela Castro-Camilo A spliced Gamma-Generalized Pareto model for short-term extreme wind speed probabilistic forecasting	Mátyás Barczy On aggregation of subcritical Galton--Watson branching processes with regularly varying immigration
14:25 – 14:45	Abdelaziz Rassoul Analysis and Modeling of the drougth by the use of the max stable processes in the north-east of Algeria	Barbara Jasiulis-Gołdyn Extremal Markov chains driven by the Kendall convolution
14:50 – 15:10	Robert Shooter Conditional spatial extremes for North Sea storm severity	Moritz Otto Poisson process approximation of thinnings of stationary point processes
15:15 – 15:35	Christos Tsalis Optimizing a new declustering approach for extreme limited time series of high resolution with an application to wind speed design values	Natalia Soja-Kukieła On maxima of stationary fields: limiting probabilities and the extremal index
	Best student paper award I Chair: Thomas Mikosch	Limit theorems II Chair: Vladas Pipiras
16:15 – 16:35	Nicholas Beck Predicting extreme surges from sparse data using a copula-based hierarchical Bayesian spatial model	Jana Jureckova Extreme rank estimator of the slopes
16:40 – 17:00	Nicola Gnecco Causal inference in heavy-tailed models	Peter Kevei Darling-Erdős theorem for Lévy processes at zero
17:05 – 17:25	Likun Zhang Hierarchical Scale Mixtures for Flexible Spatial Modeling	Danijel Krizmanić Functional limit theorems for linear processes
17:30 – 17:50	Edoardo Vignotto Extreme Value Theory for Open Set Classification - GPD and GEV Classifiers	Gyula Pap Statistical inference of subcritical strongly stationary Galton–Watson processes with regularly varying immigration

Tuesday

	003	A001	A002	A101	A102
8:30 – 9:00	**Registration**				
	IS - Extremes and climate physics Organizer/Chair: Anne-Laure Fougeres	IS ST - Simulation of rare events and extremes Organizer/Chair: Bert Zwart	Statistics for time series Chair: Axel Bücher	Best student paper II Chair: Stilian Stoev	Copula based methods Chair: Stanislav Volgushev
9:00 – 9:30	Davide Faranda Diagnosing concurrent drivers of weather extremes: application to hot and cold days in North America	Jeffrey Collamore Rare event simulation for recursive sequences governed by random matrices	9:00 – 9:20 Miran Knežević Peak-over-Threshold Estimators for Spectral Tail Processes: Random vs Deterministic Thresholds	Sven Buitendag Ridge Regression Estimators for the Extreme Value Index	Julie Carreau Extra-Parametrized Extreme Value Copula~: Extension to a Spatial Framework
9:35 – 10:05	Petra Friederichs Extremes in the climate system - definition, description and prediction of extreme weather and climate events	Pierre Nyquist Rare-event simulation for Gibbs measures: Properties and applications of the infinite swapping algorithm	9:25 – 9:45 Juan Juan Cai A nonparametric estimator of the extremal index 9:50 – 10:10 Ji-Eun Choi Kernel estimation of local tail-event correlation	Siyang Tao Tail Dependence Structures from the Viewpoint of Tail Dependence Matrices Antoine Usseglio-Carleve Nonparametric extreme conditional expectile estimation	Simon Chatelain Modeling clustered subasymptotic extremes Andrea Fontanari Lorenz Generators for Archimedean Copulas, with a Characterization of Tail Dependence
10:10 – 10:40	Jonathan Koh Trends in the extremes of environments associated with severe US thunderstorms	Kirstin Strokorb A comparative tour through the simulation algorithms for max-stable processes	10:15 – 10:35 Miguel de Carvalho Similarity-Based Clustering for Heteroscedastic Extremes	Heelang Ryu Robust quantile estimation under bivariate extreme value models	Yan Gong Asymmetric Extremal Dependence Modeling, with Application to Cryptocurrency Market Data
10:45 – 11:15	**Coffee break**				
	New areas for EVT Chair: Parthanil Roy	Modelling changes in environmental extremes Chair: Anthony Davison	Financial extremes II Chair: Miguel de Carvalho	OCS - Extremal dependence modelling Organizer/Chair: Simone Padoan	Ruin probability Chair: Jevgenijs Ivanovs
11:15 – 11:35	Bikramjit Das Heavy-tails in a distributionally robust newsvendor model	Helga Kristin Olafsdottir Changes in Frequency and Magnitude of Extreme Rainfalls in the Northeastern USA	Hibiki Kaibuchi Value-at-Risk estimation: A novel GARCH-EVT approach dealing with bias and heteroscedasticity	Timo Fuller Contributions to Measures of Extremal Dependence	Adam Kaszubowski Omega bankruptcy for different Lévy models
11:40 – 12:00	Phyllis Wan An Extreme Value Analysis of the Urban Skyline	Kate Saunders Modelling changes in the extremal dependence of temperature maxima	Chengxiu Ling Asymptotics of Multivariate Conditional Risk Measures for Gaussian Risks	Stefano Rizzelli Extremal dependence modelling for aggregated data	Konrad Krystecki Double finite-time ruin probability for correlated Brownian motions
12:05 – 12:25	Pim van der Hoorn Challenges for extreme-value theory in network science: estimating tail exponents of degree distributions	Julien Worms Record events attribution in a climate change context	Luca Trapin Liquidity tail risk in the wake of the financial crisis: Evidence from the U.S. stock market	Florian Wisheckel Conditional Tail Independence in Archimedean Copula Models	Georgios Psarrakos Characterization results for exponential and Pareto claims in the classical risk model
12:30 – 14:00	**Lunch**				
	IS - Heavy-tails and networks Organizer: Richard Davis, Chair: Phyllis Wan	IS - Sub-asymptotic spatial extremes Organizer/Chair: Thomas Opitz	Peaks over threshold Chair: Anna Kiriliouk	OCS - Inferences on extremal index Organizer/Chair: Natalia Markovich	
14:00 – 14:30	Cosma Shalizi Heavy-Tailed Degree Distributions in Networks: Some History, Some Controversies, Some Prospects	Raphaël Huser Sub-asymptotic modeling of spatial extremes based on max-infinitely divisible processes	14:00 – 14:20 Holger Rootzén Generalized Pareto models associated with stable mixtures 14:25 – 14:45 László Németh Trend detection in extreme value models	M. Ivette Gomes Improvements on robust and corrected-bias estimation of the extremal index Natalia Markovich Cluster properties of non-stationary random length sequences	
14:35 – 15:05	Tiandong Wang Degree Growth Rates and Index Estimation in a Directed Preferential Attachment Model	Gwladys Toulemonde Hierarchical space-time modeling of asymptotically independent exceedances for hourly precipitations in southern France	14:50 – 15:10 Jan Picek Value-at-risk modeling using the peaks-over-threshold method with a non-stationary threshold	Paul Northrop An efficient semiparametric maxima estimator of the extremal index	
15:10 – 15:40	Bert Zwart Why are blackouts in power grids heavy-tailed?	Jenny Wadsworth Spatial conditional extremes	15:15 – 15:35 Vladas Pipiras Pitfalls of data-driven peaks-over-threshold analysis: perspectives from extreme ship motions	Igor Rodionov Discrepancy method for extremal index estimation	
15:45 – 16:15	**Coffee break**				
	Statistical learning methods Chair: Vincent Feuillard	Multivariate Extremes Chair: Jonathan Tawn	Gaussian processes Chair: Alessandra Cipriani	Best student paper III Chair: Anja Janßen	Prediction Chair: Pasquale Cirillo
16:15 – 16:35	Hamid Jalalzai On Binary Classification in Extreme Regions	Nicolas Meyer Spectral measure and projection onto the simplex	Vladimir Panov New results on the extremes of Gaussian processes with application to the construction of confidence bands for densities	Jorge Yslas Altamirano Gumbel and Fréchet convergence of the maxima of independent random walks	Kaushik Jana Scoring Predictions at Extreme Quantiles
16:40 – 17:00	Maud Thomas Cyber claims analysis through Generalized Pareto Regression Trees	John Nolan Generalized logistic extreme value distributions	Goran Popivoda Some asymptotic results of the conditionally Gaussian processes	Zheng Gao Concentration of maxima and the fundamental limits of exact support recovery in high dimensions	Jonas Brehmer Why scoring functions cannot assess tail properties
17:15 – 18:00	Poster blitz session Chair: Hrvoje Planinić				
18:00 – 19:30	**Posters and reception**				

Wednesday - Academy of Music

8:30 – 8:45	**Registration**
	Overview talks *Practical issues in the statistics of environmental extremes* Anthony Davison & Jonathan Tawn Chair: Holger Rootzén
8:45 – 9:25	Univariate problems
9:30 – 10:10	Multivariate and spatial problems
10:20 – 10:35	**Coffee break**
10:35 – 11:15	Panel discussion: *The practice of extreme value statistics - new and old* Chair: Jenny Wadsworth
	Lunch to go
	Excursion/Walking tour

Thursday

	003	A001	A002
8:30 – 9:00	**Registration**		
	IS ST - Regular variation: generalisations and recent advances Organizers: B. Basrak / I. Molchanov (chair)	IS - Financial extremes Organizer/Chair: Chen Zhou	IS - Model assessment in spatial extremes Organizer/Chair: Sebastian Engelke
9:00 – 9:30	Clement Dombry Hidden regular variation for point processes and the single/multiple large point heuristic	Natalia Nolde An extreme value approach to CoVaR estimation	Jevgenijs Ivanovs Lévy processes: Failure to observe threshold exceedance over a dense grid
9:35 – 10:05	Anja Janßen Regular variation and complexity reduction of extremes	Michael Stutzer Persistence of Averages in Markov Switching Models: A Large Deviations Approach	Thomas Opitz Theory and practice of Gaussian-based models for spatial extremes
10:10 – 10:40	Johan Segers Tails of optimal transport plans for regularly varying probability measures	Stefan Straetmans Applying EVT in finance: climate tail risk and regime shifts in tail behavior	Stanislav Volgushev Extremal variograms: definitions, estimation and applications to graphical models for extremes
10:45 – 11:15	**Coffee break**		
	Flood risks Chair: Thordis Thorarinsdottir	Tail dependence Chair: Laurens de Haan	Finance and Economics Chair: Holger Drees
11:15 – 11:35	Anna Maria Barlow Inference for extreme values under threshold-based stopping rules	Pasquale Cirillo A Lorenz View of the Bivariate Pickands Dependence Function	Junho Lee Bayesian Semi-parametric Modelling of Heteroscedastic Extremes
11:40 – 12:00	Linda Mhalla Causal mechanism of extreme river discharges in the upper Danube basin network	Yuri Goegebeur Robust nonparametric estimation of the conditional tail dependence coefficient	Zili Zhu Using Stochastic Forecasting Models to Quantify Uncertainty in Superannuation
12:05 – 12:25	Benjamin Shaby A model-based analogue model for assessing flood risk in future climates	Michaël Lalancette An M-Estimator for Tail Dependence and Independence	Karla Vianey Palacios Ramirez Statistical modelling of time-changing joint extremes
12:30 – 14:00	**Lunch**		
	IS - Detection and attribution of climate change Organizer/Chair: Daniel Cooley	IS - Topological and geometric extremes Organizer/Chair: Takashi Owada	IS - Time series extremes Organizer/Chair: Rafal Kulik
14:00 – 14:30	Alexis Hannart Computing return levels in the context of a changing climate: how to deal with uncertainty and non-stationarity?	Nicolas Chenavier The maximal degree in a Poisson-Delaunay graph	Axel Bücher Multiple block sizes and overlapping blocks for multivariate time series extremes
14:35 – 15:05	Anna Kiriliouk Climate event attribution using multivariate peaks-over-thresholds modelling	Gennady Samorodnitsky Limit theorems for the Euler characteristic and Betti number for the Costa-Farber complexes	Holger Drees Disjoint and moving block methods: towards a unifying framework
15:10 – 15:40	Richard Smith Influence of Climate Change on Extreme Weather Events	Matthias Schulte Limit theorems for heavy-tailed Boolean models	Hrvoje Planinić Anchoring the tail process
15:45 – 16:15	**Coffee break**		
	High-dimensional data Chair: Olivier Wintenberger	Data contamination Chair: Gyula Pap	Models with clusters Chair: Adam Jakubowski
16:15 – 16:35	John Einmahl Extreme value statistics for high-dimensional data	Mihyun Kim Consistency of the Hill estimator for time series observed with measurement errors	Katharina Hees How to model clustered and bursty extremes?
16:40 – 17:00	Johannes Heiny Extreme value analysis of high-dimensional Kendall's Tau and Spearman's Rho correlation matrices	Zoran Pasarić Applying Generalized Pareto Distribution to Rounded Data	Petra Žugec Extremes of claim sizes for marked Poisson cluster processes
19:00 – 22:00	**Conference dinner**		

	A101	A102
	Tail inference Chair: Armelle Guillou	Product quality Chair: Bikramjit Das
9:00 – 9:20	Léo Belzile Likelihood inference for univariate extremes: higher-order asymptotics	Gloria Gheno A new link function to predict the extreme values
9:25 – 9:45	Emilie Miranda A sequential design for the estimation of extreme quantile for small samples based on exceedances	Chien-Yu Peng Heavy-Tailed Processes in Degradation Analysis
9:50 – 10:10	Corina Birghila Distributionally robust bounds for tail indices	Yang Su-Fen Risk Assessment for Product Quality Variation
10:15 – 10:35	Jochem Oorschot The All Block Maxima Estimator	
	Computationally intensive methods Chair: John Nolan	Testing and inference Chair: Jana Jureckova
	Nicholas Johnson Efficient simulation of tail probabilities for subexponential sums with dependent random weights	Maximilian Aigner A test for equality of expected proportional shortfall
	Soraia Pereira A LASSO-type model for the bulk and tail of a heavy-tailed response	Ansie Smit Aleatory and Epistemic Uncertainty in Extreme Distributions
	Jessica Silva Lomba L-moments for automatic threshold selection in extreme value analysis	Claudia Neves Testing randomly right-censored extremes
	Conditional extremes Chair: Yuri Goegebeur	
14:00 – 14:20	Marek Arendarczyk Multivariate models connected with random sums and maxima	
14:25 – 14:45	Deyuan Li Extreme quantile estimation for single index model	
14:50 – 15:10	Takuma Yoshida Simultaneous confidence bands for extremal quantile regression with splines	
15:15 – 15:35	Benjamin Bobbia Coupling method for extreme quantile regression	
	Industrial applications Chair: Yang Su-Fen	
	Chih-Chun Tsai Lamination design of solar panels based on extreme value models	
	Sheng-T Tseng Field Return Rate Prediction within Warranty Period Based on Laboratory Testing Data	

Friday

	003	A001	A002		A101
8:30 – 9:00	**Registration**				
	IS ST - Hydrology and extremes Organizers: H. Rootzén / P. Naveau (chair)	IS ST - Infinitely divisible models and their extremes Organizer/Chair: Gennady Samorodnitsky	IS - Extremes on graphs Organizer/Chair: Claudia Klueppelberg		Inference for censored data Chair: Azra Tafro
9:00 – 9:30	Jonathan Jalbert Interpolation of extreme precipitation of multiple durations in Eastern Canada	Zaoli Chen Extremes of Long Range Dependent Stable Random Fields	Sebastian Engelke Graphical Models, Sparsity and Structure Learning for Extremes	9:00 – 9:20	Mikael Escobar-Bach Local Estimation under the mixture cure model with insufficient follow-up.
				9:25 – 9:45	Laidi Mohamed Empirical Estimator of Conditional Tail Moment in the case of censored data
9:35 – 10:05	Thordis Thorarinsdottir The effects of uncertainty on design flood estimation	Olivier Durieu Random sup-measures with long-range dependence	Steffen Lauritzen Markov properties of max-linear graphical models	9:50 – 10:10	Louiza Soltane New Weighted Tail Index Estimator Under Random Censorship
10:10 – 10:40	Daniel Wright Using Flood Physics to Learn About Flood Statistics in a Changing World	Jan Rosiński Extremal path variation asymptotics of Lévy processes with applications	Ercan Sönmez Max-linear models in random environment	10:15 – 10:35	Rym Worms Estimation of extremes for Weibull-tail distributions in the presence of random censoring
10:45 – 11:15	**Coffee break**				
	Data Challenge Organizer/Chair: Raphaël Huser	IS ST - Regular variation: history, ideas and people Organizer/Chair: Bojan Basrak	IS - Risk analysis in insurance Organizer/Chair: Liang Peng		Max-stable fields Chair: Marco Oesting
11:15 – 11:45		Rene Schilling William Feller and some related extremes	Jan Beirlant Handling censoring mechanisms is large claim modelling	11:15 – 11:35	Christian Robert Power variations for a class of Brown-Resnick processes
11:50 – 12:20		Nicholas Bingham General regular variation and extremes	Claudia Klueppelberg Risk-sharing of regularly varying claims in bipartite networks	11:40 – 12:00	Demangeot Marine Integral range and extremal coefficient of stationary max-stable random fields
12:25 – 12:55		Miodrag Mateljević About life and some results of Jovan Karamata (from today perspective)	Fan Yang Diversification and systemic risk shift	12:05 – 12:25	Erwan Koch Infinitesimal perturbation analysis for risk measures based on the Smith max-stable random field
13:00 – 13:30		Laurens de Haan Combining multivariate and univariate regular variation		12:30 – 12:50	Martin Schlather Sampling Sup-Normalized Spectral Functions for Brown–Resnick Processes
13:00 – 14:30	**Farewell lunch**				