

Statistical Modeling of Extreme Values by Prof. Nader Tajvidi, University of Lund, Sweden

Extreme value theory concerns mathematical modeling of extreme events. Statistical modeling of extreme events has been subject of much practical and theoretical work in the last few years. The course will give an overview of a number of different topics in modern extreme value theory including the following topics:

- Statistical methods for external events,
- Some examples of application of the theory in large insurance claims due to windstorms, flood monitoring and pit corrosion,
- Exercises on detailed "step-by-step" use of extreme value modeling, and
- Discussion of some open problems in the field.

Introductory Course

April 11th & 12th 2007

9.00am – 4.00pm

Maximum 30 people on a first-in first-served basis

Advanced Course

May 2nd & 3rd 2007

9.00am – 4.00pm

Maximum 20 people on a first-in first-served basis

Prerequisites

Participants in the introductory course should be familiar with the fundamentals of statistical concepts appropriate for first year university-level statistics. The course will assume familiarity with such things as sampling distributions, moments, variance and dependencies.

We strongly recommend you purchase a copy of the recommended text (below) before joining the class. The advanced class will assume familiarity with extreme value theory equivalent to that gained by participating in the introductory program.

Course homepage

http://www.maths.lth.se/matstat/staff/nader/stint/ext_value.html

The course is organized as part of an Institutional Grant Project funded by STINT

<http://www.stint.se/index.php?lang=1> in Sweden.

Recommended Text

An Introduction to Statistical Modeling of Extreme Values, Stuart Coles, Springer-Verlag London

Purchase from <http://www.amazon.co.uk/>

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Samantha Goudge

Phone (03) 8344 4405

sgoudge@unimelb.edu.au