

Cooperative Research Symposium

Extreme Value Theory and Applications

26th (Thu.) 12:45 - 28th (Sat.) 12:15 July, 2012

The Institute of Statistical Mathematics, Seminar room 5 (3F)

ISM Cooperative Research Program 2012-ISM: CRP-5009

Cosponsor: Ministry of Education, Culture, Sports, Science and Technology

Organizers: Rinya Takahashi (Kobe University) Takaaki Shimura (ISM)

July 26th Thursday

12:45-12:55	Opening Shinichi Ohta (Ministry of Education, Culture, Sports, Science and Technology)
12:55-13:00	Introduction Rinya Takahashi (Kobe University), Organizer
13:00-14:00	Introduction to extreme value theory Laurens de Haan (Erasmus University and ISM)
14:10-15:00	Maxima: theory, algorithms and applications Hsien-Kuei Hwang (Institute of Statistical Science Academia Sinica and ISM)
15:00-15:15	Coffee Break
15:15-16:00	A discussion of the limit of human longevity based on data Nobutane Hanayama (Shobi-gakuen University)
16:15-17:00	Water-related mega disasters in Japan and climate change impacts Shigenobu Tanaka (International Centre for Water Hazard and Risk Management)

July 27th Friday

9:30-10:15	Analysis of tsunami magnitude data Masaaki Sibuya (Keio University) and Rinya Takahashi (Kobe University)
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10:20-11:05	Two types of extrapolations for examining sea extremes Toshikazu Kitano (Nagoya Institute of Technology)
11:15-12:15	Natural disasters Laurens de Haan (Erasmus University and ISM)
12:15-13:10	Lunch
13:10-14:10	Multidimensional EVT and max-stable processes Laurens de Haan (Erasmus University and ISM)
14:20-15:05	Tail probability of linear combinations of chi-square variables and its application to influence analysis in QTL detection Satoshi Kuriki (ISM) and Xiaoling Dou (ISM)
15:05-15:20	Coffee Break
15:20-16:05	Law of large random numbers Takaaki Shimura (ISM)
16:15-17:00	Max semiselfdecomposable distributions and their properties Tatsuhiko Saigo (University of Yamanashi)

July 28th Saturday

9:30-10:15	Another interpretation of bathtub curve, quantitative and qualitative aspects of risk factors Hiroe Tsubaki (ISM)
10:20-11:05	Extreme value analysis of auction data of used apartments Hiroaki Komatsu (Japan Real Estate Institute) and Naoki Makimoto (University of Tsukuba)
11:05-11:15	Break
11:15-12:15	Finance Laurens de Haan (Erasmus University and ISM)