Columbia University's Department of Statistics is organizing a 1-day Conference on Measures of Extremal Dependence.

Location: 903 School of Social Work Building
Department of Statistics
Columbia University

Attendance: This conference is open to the public.

Program:

1:10-2:00 *Thomas Mikosch*, University of Copenhagen
*Measuring serial extremal dependence with the extremogram* [abstract]

2:00-2:40 *Philippe Soulier*, l'Université Paris Ouest
*Regularly varying time series with asymptotic independence* [abstract]

2:40-3:10 Coffee break

3:10-3:50 *Sidney Resnick*, Cornell University
*Asymptotic Methods for Extremal Dependence* [abstract]

3:50-4:30 *Richard A. Davis*, Columbia University
*Applications of the Extremogram to Time Series and Spatial Processes* [abstract]

4:30-5:30 Wine and cheese reception (10th floor)

Please fill out this [form to RSVP].