Monday

†All times are BST (UTC +1)

	Parallel Session 1	Parallel Session 2	Parallel Session 3
	IS Natural hazards and impacts **Organizer/chair:** Strokorb, K.	**IS Extremes of stochastic processes (ambit, Gaussian)** **Organizer:** Hashorva, E.**; Chair:** Dyszewski, P.	**CS Applications of extremes (I)** **Chair:** Bücher**, A.**
10.00-10.25	*Ekstrom M.* Capturing, elements of weather-related risks in a climate change context	*Rolski, T.* Multivariate extremes for correlated Brownian motions with drift	*Maller, R.* Universally limited lifespans despite individual heterogeneity *Yang, S.F.* The PCA-based control charts for monitoring multiple-stream processes
10.25-10.50	*Westra, S.* Implications of bottom-up framing for climate impact assessments	*Bisewski, K.* Bounds on the expected supremum of fractional Brownian motion with drift	*Silva, D.* Modelling the athletics long jump performance—an approach with the largest order statistics
10.50-11.15	*Fowler. H.* Using spatial extreme statistics to provide climate uplifts for flood risk management	*Debicki, K.* Extremes of vector-valued Gaussian processes	*Smith, R.* Extreme value theory and chess ratings
11.20-11.30	**Break**		
	IS Spatial extremes **Organizer/chair:** Oesting, M.	**CS Machine Learning for extremes** **Chair:** Segers, J.	**Best student paper (I)** **Chair:** Naveau, P.
11.30-11.55	*Opitz, T.* Stochastic geometry of Gaussian mixture processes and spatial extreme-value analysis	11.30–11.50 *Robert. C.* Hill random forests	*Brück, F.* Exchangeable min-id sequences: characterization, exponent measures and non-decreasing id-processes
		11.50–12.10 *Chen, L.* Distributed inference for extreme value index	*Neblung, S.* Cluster based estimator for the spectral tail process
11.55-12.20	*de Fondeville, R.* Sub-asymptotic models for functional peaks-over-threshold modelling	12.10–12.30 *Zhou, C.* Distributed inference for tail empirical and quantile processes	*Buritică, G.* Modelling clusters of extreme events over short periods
12.20-12.45	*Wadsworth, J.* Extremal dependence properties and representations for spatial extremes	12.30–12.50 *Allouche, M.* On the approximation of extreme quantiles with ReLU neural networks	
13.00-16.00	**Social and networking**		
	IS Climate extremes **Organizer/chair**: Zscheischler, J.	**CS Inference and robust extremes** **Chair:** Markovich, N.	**CS Multivariate extremes** **Chair:** Huser, R.
16.00-16.25	*Brunner, M.* Time scale determines the spatial patterns and extents of compound hot-dry events: an assessment using a multi-site multi-variable weather generator	16.00–16.20 *Goegebeur, Y.* Robust estimation of the conditional stable tail dependence function	*Beck, N.* Semi-parametric estimation of multivariate extreme expectiles
		16.20–16.40 *Oorschot, J.* Extreme U-statistics	*Barltrop, C.* Novel diagnostic and uncertainty characterisation tools for multivariate return curves
16.25-16.50	*Raymond, C.* Sharpening our view of extreme heat	16.40–17.00 *Ben-Hamou, A.* Non-asymptotic bounds for probability weighted moment estimators	*Guerrero, M.* Conex-Connect: learning patterns in extremal brain connectivity from multi-channel
16.50-17.15	*Fischer, E.* Increasing probability of record-shattering climate extremes	17.00–17.20 *Jalbert, J.* Extended generalized Pareto for subasymptotic tail analysis with an application to heatwave intensities	
17.20-17.30	**Break**		
	IS Graphical modelling **Organizer/chair**: Engelke, S.	**CS Climate extremes (I)** **Chair:** Rootzén, H.	**Best student paper (II)** **Chair:** Meyer, N.
17.30-17.55	*Tran, N.* Causal inference for extremes on river networks	17.30–17.50 *Koh, J.* Spatiotemporal wildfire modelling through point processes with moderate and extreme marks	*Birghila, C.* Distributionally robust tail bounds based on Wasserstein distance and f-divergence
		17.50–18.10 *Richards, J.* Modelling the extremes of spatial aggregates of precipitation using conditional methods	*Kartsioukas, R.* On the rate of concentration of maxima in
17.55-18.20	*Deuber. D.* Extremal quantile treatment effects for heavy-tailed distributions	18.10–18.30 *Ulrich, J.* Modelling seasonal variations of extreme rainfall on different time scales in Germany	*Planinić, H.* Palm theory for extremes of stationary regularly varying time series and random fields
18.20-18.45	*Ivanovs, J.* Graphical models for infinite measures with applications to extremes and Lévy processe	18.30–18.50 *Olafsdottir, H. K.* Frequency increase in extreme rainfall events in the Northeastern USA with stable intensity distribution	

Tuesday

†All times are BST (UTC +1)

	Parallel Session 1	Parallel Session 2	Parallel Session 3
	IS Machine learning (theory, inc. tail-adapted loss functions, concentration inequalities) **Organizer/chair**: Clemencon, S.	**IS Public health, epidemiology, life sciences and life lengths** **Organizer/chair**: Thomas, M.	**CS Climate Extremes (II)** **Chair:** de Fondeville, R.
10.00-10.25	*Joly, E.* Robust estimation of matrices and the consequences in matrix completion	*Mhalla, L.* Discrete dependent extremes	*Huser, R.* Modelling and estimation of extreme Red Sea surface temperature hotspots
			Choi, W. Marine heatwaves in Korean waters: seasonal and regional differences
10.25-10.50	*Bertail, P.* Concentration inequalities for NA random variables, applications to survey sampling	*Cheysson, F.* Evolution of groups at high risk of death from COVID-19 using hospital data	*Bhattacharya, S.* Extremes of the spatial impact of heat waves
10.50-11.15	*Lerasle, M.* Robust statistical learning	*Rootzén, R.* Real-time prediction of severe influenza epidemics using multivariate generalized Pareto modelling	*Castillo-Mateo, J.* Nonparametric changepoint detection tests based on the breaking of records
11.20-11.30	**Break**		
	IS Extremes & random structures (branching and dynamics, geometry) **Organizer/chair**: Roy, P.	**CS Spatial extremes (I)** **Chair:** Padoan, S.	**CS Regression techniques (I)** **Chair:** Zhou, C.
11.30-11.55	*Dyszewski, P.* K-regular self-similar fragmentation process	11.30–11.50 *Zhong, P.* Modelling and exact simulation of non-stationary temperature maxima with max-infinitely divisible proces	*Bousebata, M.* Extreme partial least-squares regression
		11.50–12.10 *Hazra, A.* A sparse Gaussian scale mixture process for modelling short-range extremal dependence and long-range in	*Stupfler, G.* Extremile regression
11.55-12.20	*Yang, H.* Scaling limits of branching random walks and branching stable processes	12.10–12.30 *Rønn-Nielsen, A.* Extreme value theory for spatial random fields - with application to a Lévy-driven field	*Trapin, L.* Modelling panels of extremes
12.20-12.45	*Ghosh, A.* Extreme Values in negative curvature	12.30–12.50 *Vandeskog, S. M.* Modelling extreme sub-daily precipitation with the blended generalised extreme value distribution	*Leng, X.* Extreme conditional quantiles for panel data model with individual effects
13.00-14.00	**Poster blitz***		
14.00-16.00	**Social and networking**		
	IS Causal inference **Organizer/chair**: Neslehova, J.	**CS Bayesian extremes** **Chair:** Shaby, B.	**Best student paper (III)** **Chair:** Ferreira, A.
16.00-16.25	*Gnecco, N.* Causal discovery in heavy-tailed models	16.00–16.20 *Zhang, L.* Spatial scale-aware tail dependence modelling for high-dimensional spatial extremes	*Terefe, E. M.* Extremal random forests
		16.20–16.40 *Rizzelli, S.* Consistency of Bayesian and empirical Bayesian inference on multivariate max-stable distributions	*Asenova, S.* Extremes of Markov random fields on block graphs
16.25-16.50	*Peters, J.* Can causal discovery benefit from extreme values?	16.40–17.00 *Ramirez, K. V.* Bayesian semiparametric modelling of jointly heteroscedastic extremes	*Jalalzai, H.* Feature clustering for support identification in extreme regions
16.50-17.15	*Papadogeorgou, G.* Causal inference with spatio-temporal data	17.00–17.20 *Yadav, R.* A flexible Bayesian framework for modelling extreme spatial threshold exceedances using product ...	*Pasche, O.* Causal modelling of heavy-tailed variables and confounders
17.20-17.30	**Break**		
	IS Multivariate extremes (sparsity, high-dimensional, copulas, anomaly detection) **Organizer/chair**: Sabourin, A	**CS Applications of extremes (II)** **Chair:** Castro, D.	**CS Extremes of stochastic processes (I)** **Chair:** Kulik, R.
17.30-17.55	*Engelke, S.* Extremal graphical lasso and high-dimensional extremes	17.30–17.50 *Pipiras, V.* Multifidelity Monte Carlo estimation for extremes	*Ji, L.* Extrema of multi-dimensional Gaussian processes over random intervals
		17.50–18.10 *Shaby, B.* Modelling first arrival of migratory birds using a hierarchical max-infinitely divisible process	*Krystecki, K.* Two-dimensional ruin for Brownian motions with drift dependent on initial capital
17.55-18.20	*Einmahl, J.* Empirical tail copulas for functional data	18.10–18.30 *Patel, L.* Statistical learning of extreme spatio-temporal events with an application to global terror attacks	*Otto, M.* Poisson approximation in the Poisson hyperplane mosaic
18.20-18.45	*Nolan, J.* Robust Sparse Reconstruction	18.30–18.50 *Wang, T.* Reciprocity and large degree dependence in a preferential attachment model	*Owada, T.* Convergence of persistence diagram in the subcritical regime

***Poster blitz running order**	*Mashabe, B.* *Barltrop, C.* *Silva Lomba, J.* *Krali, M.* *Healy, D.* *Israelsson, J.* *Zeder, J.* *Vandeskog, S. M.*

Wednesday

†All times are BST (UTC +1)

	Plenary Lecture I **Chair:** Naveau, P.
13.00-13.45	*Hegerl, G. C.* Determining causes for the changing probability of weather and climate extremes
13.45-13.55	Q & A
13.55-14.00	**Break**
	Plenary Lecture II **Chair:** Naveau, P.
14:00–14:45	*Cooley, D.* Climatic extremes: current statistical challenges
14.45-14.55	Q & A
14.55-15.00	**Break**
15:00:16:00	**Panel Discussion** **Chair**: Kiriliouk, A.
	Peters, J. *Sabourin, A.* *Stoev, S.* *Danielsson, J.* *Zscheischler, J.* *Kjeldsen, T.* Neves, C.

Thursday

†All times are BST (UTC +1)

	Parallel Session 1	Parallel Session 2	Parallel Session 3
	IS Extremes of energy systems **Organizer/chair**: Neves, C.	**CS Flood risk** **Chair:** Fougeres, A-L.	**CS Causal inference** **Chair:** Klueppelberg, C.
10.00-10.25	*Browell, J.* Probabilistic forecasting of regional net-load with conditional extremes	10.00–10.20 *D'Arcy, E.* Extreme sea level estimation: accounting for seasonality	*Buck, J.* Properties and Consistency of QTree in Max-Linear Models Under Observational Noise
		10.20–10.40 *Rohrbeck, C.* Simulating flood event sets using extremal principal components	*Zeder, J.* The value of regularisation and model robustness in the context of climate extremes
10.25-10.50	*Brayshaw, D.* Weather and climate risk in power systems with renewables	10.40–11.00 *Mubarrok, S.* Annual maximum precipitation in Indonesia linked to climate variability: extreme value analysis	*Bodík, J.* Detection of causality in time series using extreme values
10.50-11.15	*Li, Y.* The use of extreme value theory for forecasting long-term substation maximum elect...	11.00–11.20 *Legrand, J.* Evaluation of binary classifiers for extremes	*Ji, J.* Autoregressive conditional accelerated Fréchet model for decoupling systemic risk into endogenous and ...
11.20-11.30	**Break**		
	IS Time series **Organizer/chair**: Bücher, A.	**CS Prediction and validation for extremes** **Organizer:** Dombry, C.	**CS Insurance** **Chair:** Einmahl , J.
11.30-11.55	*Drees, H.* Bootstrap for block-based extreme value statistics	11.30–11.50 *Modeste, T.* Scoring and validation of dynamic probability forecast	*Guillou, A.* Extreme value estimation of the conditional risk premium in reinsurance
		11.50–12.10 *Henzi, A.* Valid sequential inference on probability forecast performance	*Behme, A.* A 2 × 2 random switching model and its dual risk model
11.55-12.20	*Wintenberger, O.* Threshold selection for cluster inference based on large deviation principles	12.10–12.30 *Bobbia, B.* Estimation of extreme conditional quantiles with coupling method	*Žugec, P.* On maximal claim size for marked Hawkes processes
12.20-12.45	*Oesting, M.* Long range dependence in the tails	12.30–12.50 *Baeriswyl, F.* Multivariate regular variation in marked Hawkes processes	*Ho, N.* A Weissman-type estimator of the conditional marginal expected shortfall
13.00-16.00	**Social and networking**		
	IS Long memory processes and non-standard EVT **Organizer/chair**: Owada, T.	**IS Inferential issues** **Organizer/chair**: Wadsworth, J. L.	**IS Sparsity in high-dimensional extremes** **Organizer/chair**: Ivanovs, J.
16.00–16.25	*Bai, S.* New representations of Hermite processes	*Belzile, L.* Informative selection mechanisms for extreme value analyses	*Volgushev, S.* Tree structure learning for extremes
16.25–16.50	*Hirsch, C.* Extremal lifetimes of persistent loops and holes	*Risser, M.* Detecting changes in daily precipitation extremes over the contiguous United States	Fomichov, V. Spherical clustering in detection of groups of concomitant extremes
16.50–17.15	*Thomas, A. M.* Functional strong laws of large numbers for Euler characteristic processes of extreme..	*Aulbach, S.* Exceedance probability estimation: some experience on bias correction and confidence intervals	Meyer, N. Multivariate sparse clustering for extremes
			CS Spatial Extremes (II) ***Parallel Session 4** **Chair:** *Prosdocimi, I.*
16.00–16.20			*Zhang, Z.* Modelling spatial-temporal extremes using normal mean-variance mixtures
16.20–16.40			*Chautru, E.* **Continuous simulation of storm processes**
16.40–17.00			*Demangeot, M.* Estimation of the extremal coefficient function based on a single observation
17.00–17.20			*Szemkus, S.* Extremal dependence as given by the tail pairwise dependence matrix in precipitation ...
17.20-17.30	**Break**		
	IS Forecasting, metrics, evaluations and scoring of extremes **Organizer/chair**: Ziegel, J.	**CS Dependence modelling** **Chair:** Nolan, J.	**CS Regression techniques (II)** **Chair:** Girard, S.
17.30-17.55	*Dombry, C.* Gradient boosting for extreme quantile regression	17.30–17.50 *Tao, S.* On modelling tail dependence via t-copula	*Kumukova, A.* Regression-type analysis for block maxima on block maxima
		17.50–18.10 *Kadhem, S. H.* Bi-factor and second-order copula models for item response data	*Gheno, G.* A new link function for frequentist beta regression
17.55-18.20	*Brehmer, J.* Using scoring functions to evaluate point process forecasts	18.10–18.30 *Simpson, E.* A geometric investigation into the tail dependence of vine copulas	*Lee, J.* Transformed-linear combination of regularly varying random variables and linear prediction for extremes
18.20-18.45	*Fougères A.-L.* Scoring probabilistic forecasts with a focus on extremes	18.30–18.50 *Tendijck, S.* Modelling the extremes of bivariate mixture distributions with application to oceanographic data	*Alabdulathem, A.* Tail index regression-adjusted functional covariate

Friday

†All times are BST (UTC +1)

	Parallel Session 1	Parallel Session 2	Parallel Session 3
	IS Insurance **Organizer/chair**: Stupfler, G.	**Data challenge** **Organizer/chair**: Opitz, T.	**CS Graphical models** **Chair:** Fraga Alves, M. I.
10.00-10.25	*Bladt, M.* Phase-type distributions for Insurance pricing	10.00–10.20 *Makowski, D.* Random forest classification with the R package ranger: interest and limitations	*Hentschel, M.* Statistical inference for decomposable Hüsler-Reiss graphical models
		10.20–10.40 *Cisneros, D.* Predicting extreme wildfire frequencies and sizes using statistical and machine learning …	*Röttger, F.* Total positivity in graphical extremes
10.25-10.50	*Usseglio-Carleve, A.* Extreme expectile regression - Theory and applications	10.40–11.00 *Koh, J.* Gradient boosting with extreme-value theory for fire count and size predictions	*Markovich, N.* Tails and clusters of random sums and maxima and their relation to graphical models
10.50-11.15	*Padoan, S.* Joint inference on extreme expectiles for multivariate heavy-tailed distributions	11.00–11.20 *Vlah, D.* BlackBox: A probabilistic deep learning model for predicting missing spatio-temporal data	
11.20-11.30	**Break**		
	IS Networks **Organizer/chair**: Janssen, A.	**CS Univariate tail estimation** **Chair:** Guillou, A.	**CS Extremes of stochastic processes (II)** **Chair:** Debicki, K.
11.30-11.55	*Fasen-Hartmann, V.* Tail probabilities of random linear functions of regularly varying random vectors	11.30–11.50 *Gomes, M. I.* A few progresses in statistics of extremes through the use of generalized means	*Kępczyński, K.* Running supremum of Brownian motion in dimension 2: exact and asymptotic results
		11.50–12.10 *El Methni, J.* A bias-reduced version of the Weissman extreme quantile estimator	*Heiny, J.* Extremes of interpoint distances of high-dimensional random vectors
11.55-12.20	*van der Hoorn, P.* Tails in networks: a tale of finding the right slope	12.10–12.30 *Henriques-Rodrigues, L.* Cox estimation of parameters of extreme events	*Ferreira, A.* Convergence of extreme values of Poisson point processes at small times
12.20-12.45	*Schulte, M.* Large degrees in scale-free inhomogeneous random graphs	12.30–12.50 *Caeiro, F.* A comparison of generalized and extended Hill estimators	*Morozova, E.* Extreme value analysis for mixture models with heavy-tailed impurity
13.00-14.00	**Social and networking**		
14.00-15.00	**Awards ceremony** **Chair:** Mikosch, T.		
15.00-16.00	**Social and networking**		
	IS Rare event simulation **Organizer/chair**: Hult, H.	**IS Asymptotic statistics for extremes (inc. empirical processes)** **Organizer/chair**: Volgushev, S.	**CS Time series** **Chair:** Basrak, B.
16.00-16.25	*Favero, F.* Asymptotic analysis of sampling probabilities and backward simulation algorithms for coalescent models	16.00-16.25 *Lalancette, M.* Concentration and asymptotic normality of the empirical variogram, with application to structure learning	16.00-16.20 *Mhatre, N.* Transformed-linear models for time series extremes
			16.20–16.40 *Wang, Y.* Long-range clustering for extremes
16.25-16.50	*Nyquist, P.* A large deviations analysis of piecewise deterministic Markov processes for MCMC	16.25-16.50 *Bücher, A.* On the disjoint and sliding block maxima method for piecewise stationary time series	16.40–17.00 *Chen, Z.* Extremes of subexponential processes under moderate long memory
16.50-17.15	*Gobet, E.* Transform MCMC schemes for sampling intractable factor copula models	16.50-17.15 *Kulik, R.* Estimation of cluster functionals for heavy tailed time series	17.00–17.20 *Rodionov, I.* Precise large deviations for m-dependent subexponential sequences