

Third Annual Conference on Extreme Events  
Speaker Schedule<sup>1</sup>

**DATE: May 5, 2010**

**LOCATION: University of Stavanger**

8:15 – 8:25 Opening remarks

SESSION 1: Empirical and Statistical Methods for Extremes

8:30 – 9:15 Christian Genest *Accounting for Extreme-value Dependence in Multivariate Data*

9:15 – 10:00 Victor de la Pena *A Method for Estimating Threshold Crossing Time with Application to Climate Change*

10:00 – 10:15 Coffee Break

10:15 – 11:00 Christian Gouriéroux *Granularity Adjustment in Dynamic Multiple Factor Models*

11:00 – 12:30 BRUNCH

SESSION 2: Applied Analysis of Extremes

12:30 – 12:45 Morten Staude *TBA*

12:45 – 1:30 **Keynote Speaker, Kenneth Froot**

*Tails that Wag the Dog: The Financial Consequences of Extreme Events*

1:30 – 2:15 Robert Flood *TBA*

2:15 – 2:30 Coffee break

2:30 – 3:15 Cathy Ning *Extreme Dependence of US Risk Factors*

SESSION 3: Theory and Policy Implications

3:15 – 4:00 Dwight Jaffee *Economic Implications of Extreme and Rare Events*

4:00 – 4:15 Coffee Break

4:15 – 5:00 David Schmeidler *Knightian Uncertainty Formalized*

5:00 – 5:45 Viral Acharya (Video) *TBA*

5:45 – 6:30 Joerg Stoye *TBA*

7-9 pm DINNER

**SPEAKERS**

Viral Acharya (NYU-Stern)

Kenneth Froot (Harvard)

Tom Fearnley (Norwegian Ministry of Finance)

Morten Staude (Finansmarkedsfondet, Research Council of Norway)

Dwight Jaffee (University of California, Berkeley)

Cathy Ning (Ryerson University)

Christian Genest (Laval University)

Christian Gouriéroux (ENSAE)

Victor de la Peña (Columbia University)

David Schmeidler (Ohio State University, and Tel Aviv University)

Joerg Stoye (NYU)

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<sup>1</sup> Each talk is 35 minutes, with 10 minutes for discussion

**INVITED GUESTS**

Kjersti Aas (Norsk Regnesentral)

Farooq Akram (Norges Bank)

Tom Fearnley (Norwegian Ministry of Finance)

Ingrid Haff (Norsk Regnesentral)

Elvira Sojli (Erasmus University)

Kristina Molnar (Norwegian School of Economics and Business)

Johanna Neslehova (McGill University)

Rina Ray (Norwegian School of Economics and Business)