

Fourth Annual Conference on Extreme Events, Expectations and Decisions  
Speaker Schedule<sup>1</sup>  
Organized by Lorán Chollete  
Funded by Finansmarkedsfondet, Research Council of Norway

**DATES: Thursday-Friday, August 25-26, 2011**

**LOCATION: University of Stavanger**

**THURSDAY, August 25**

8:30 – 8:45 *Tom Fearnley* Opening Remarks

8:45 – 8:55 *Lorán Chollete* Welcome

SESSION 1. Extreme Values and Dependence

Chair: *Kjersti Aas*

9:00 – 9:50 *Victor de la Peña*

9:50 – 10:40 *Jingchen Liu*

10:40 – 10:55 Coffee Break

10:55 – 11:45 *Kjersti Aas*

11:45 – 12:45 BRUNCH

12:45 – 1:45 **Distinguished Lecture: Richard Davis (Columbia University)**

SESSION 2. Decisions Under Extreme Uncertainty

Chair: *Joerg Stoye*

1:55 – 2:45 *Marzena Rostek*

2:45 – 3:00 Coffee Break

3:00 - 3:50 *Joerg Stoye*

4:00 – 5:00 **Keynote Speech: David Schmeidler (Ohio State University, Tel-Aviv University)**

6:30 pm DINNER at Bølgen og Moi <http://www.bolgenogmoi.no/>

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<sup>1</sup> Each talk is 40 minutes, with 10 minutes for discussion

## FRIDAY, August 26

### SESSION 3: Extreme Events and Tail Risk In Financial Economics

Chair: Iuliana Ismailescu

8:30 – 9:20 *Robert Rich*

9:20 – 10:10 *Lorán Chollete*

10:10 – 10:25 Coffee Break

10:25 – 11:15 *Iuliana Ismailescu*

11:15 – 12:15 BRUNCH

12:20 – 1:20 **Distinguished Lecture: Amos Golan (American University)**

### SESSION 4. Partial Identification

Chair: *Toru Kitagawa*

1:30 – 2:20 *Joerg Stoye*

2:20 – 2:35 Coffee Break

2:35 – 3:25 *Toru Kitagawa*

3:30 – 4:30 **Keynote Speech: Charles Manski (Northwestern University)**

6:30 pm DINNER at Tango <http://www.tango-bk.no/#/HOVEDSIDE-01-00/>

### **SPEAKERS**

1. Kjersti Aas (Norsk Regnesentral) <http://www.nr.no/~kjersti/>
2. Lorán Chollete (UiS Business School) [http://www.uis.no/research/economics\\_and\\_finance/research/article35866-4949.html](http://www.uis.no/research/economics_and_finance/research/article35866-4949.html)
3. Richard Davis (Columbia University) <http://www.stat.columbia.edu/~rdavis/>
4. Victor De la Peña (Columbia University) <http://www.stat.columbia.edu/fac-bios/delapena/faculty.html>
5. Tom Fearnley (Norwegian Ministry of Finance) <http://www.epfif.com/fullbio.asp?id=1555&bg=nor>
6. Amos Golan (American University) <http://www.american.edu/cas/faculty/agolan.cfm>
7. Iuliana Ismailescu (Pace University) <http://webpage.pace.edu/iismailescu/>
8. Toru Kitagawa (LSE) <http://www.homepages.ucl.ac.uk/~uctptk0/>
9. Jingchen Liu (Columbia University) <http://stat.columbia.edu/~jcliu/>
10. Charles Manski (Northwestern University) <http://faculty.wcas.northwestern.edu/~cfm754/>
11. Robert Rich (Federal Reserve Bank of New York) <http://nyfedeconomists.org/rich/>
12. Marzena Rostek (University of Wisconsin) <http://www.ssc.wisc.edu/~mrostek/>
13. David Schmeidler (Ohio State University, Tel Aviv University) <http://www.tau.ac.il/~schmeid/>
14. Joerg Stoye (Cornell University) <http://courses.cit.cornell.edu/3200/>

### **INVITED GUESTS**

Morten Staude (Finansmarkedsfondet, Research Council of Norway)