

DOCTORAL COURSES EXTREMES, RISK, CLIMAT AND ENVIRONMENT

7-17 MARCH 2022, INSTITUT HENRI POINCARÉ, PARIS

3 Courses:

- **Extreme Climate Risk and Environment Statistical modelling of environmental extremes**,
Daniela CASTRO-CAMILO (Glasgow University) with tutorial in R

- **Risk Analytics**,

Valérie CHAVEZ-DEMOULIN (Lausanne University) with tutorial in R

- **Regular variation: Basics and beyond**,

Anja JANSSEN (Magdeburg University)

Target audience:

This series of courses is open to master and doctoral students in applied mathematics (e.g., proba, statistics, data analysis), as well as to all interested researchers and teachers. These courses are courses of the Doctoral School of Mathematical Sciences of Paris Centre (ED 386).

Objective of the courses:

The goal of the courses is to provide probabilistic and statistical tools for assessing the risk associated with extreme events. The practical use of the extreme value analysis is illustrated with the R software on environmental and financial risk assesment.

Registration:

Free but mandatory via the google form

https://docs.google.com/forms/d/e/1FAIpQLSe9ZptX6LU0i7WfhWvIsGH7KLGUqjElJcC6Ic-khOyXCg39Ow/viewform?usp=sf_link

The capacity for the courses Statistical Modeling and Risk Analytics being limited to 30 persons.

Planning

Date	03-07	03-08	03-09	03-10	03-11	03-14	03-15	03-16	03-17
Room	Darboux	201	201	201	Hermite	Hermite	201	201	201
9:00-10:30	Regular Variation	Risk Analytics	Statistical Modelling	Risk Analytics			Statistical Modelling	Risk Analytics	
11:00-12:30	Regular Variation	Risk Analytics	Statistical Modelling	Risk Analytics		Regular Variation	Statistical Modelling	Risk Analytics	Statistical Modelling
Lunch									
13:30-15:00					Regular Variation				
15:30-17:00					Regular Variation				

Website:

<http://wintenberger.fr/courses>

for more information and the syllabus of the courses.

Organizers:

Philippe NAVEAU (LSCE, IPSL, grant: 80 PRIME CNRS, ANR MELODY),

Maud THOMAS and Olivier WINTENBERGER (LPSM, Sorbonne University),

Members of the ANR Project T-REX (<https://cdombry.perso.math.cnrs.fr/ANR-TREX.html>).