Finanziato dall'Unione europea NextGenerationEU | Ministero dell'Università e della Ricerca | Italiadomani PIANO NAZIONALE DI RIPRESA E RESILIENZA | UNIVERSITÀ DI TRENTO

INTERMEDIATE WORKSHOP - PRIN 2022

Extreme events in economics, finance and society: measurement, prediction and management

February 7, 2025

Department of Economics and Management
Via Inama 5, Trento
Seminar Room (1st floor)

AGENDA

9:30 - 9:45	Welcome and introduction **Marco Bee**, University of Trento
9:45 - 10:30	An introduction to probabilistic forecasting of univariate extremes: the case of Block Maxima and Peaks Over Threshold **Stefano Rizzelli**, University of Padova
10:30 - 10:45	Coffee break
10:45 - 11:30	Causal discovery for multivariate extremes **Linda Mhalla**, EPFL Lausanne
11:30 - 12:15	Statistical prediction of Peaks Over Threshold: predictive density estimation, risk assessment and uncertainty quantification **Simone Padoan**, Bocconi University
12:15 - 14:00	Lunch
14:00 - 14:45	Asylum-Seekers at the Extremes **Mohammad Noori**, University of Trento
14:45 - 15:30	Mixture models for heterogeneous extremes **Ilaria Prosdocimi**, Ca' Foscari University
15:30 - 16:15	Cluster of extreme values for models with stochastic recurrence representation and their application to economics and finance **Fabrizio Laurini**, University of Parma
16:15 - 17:00	Discussion **Marco Bee**, University of Trento **Carlotta Pacifici**, University of Bologna **Sandra Paterlini**, University of Trento **Massimo Ricci**, University of Bologna **Emanuele Taufer**, University of Trento **Luca Trapin**, University of Bologna

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This workshop is sponsored by the European Union-Next Generation EU, within the scope of the **PRIN2022** project "Prediction and causal inference on the tail index for policy decisions", grant number: (2022NA2C8Z) - CUPE53D23006380006.