

Programme for UK Extremes Meeting 2008

Lancaster University

The meeting is to be held in the Postgraduate Statistics Centre at Lancaster University. We would like to thank the Centre for the support given for this meeting.

Tuesday 23rd September

12.00pm **Arrival and buffet lunch**

1.00pm Introductions

1.30pm Jonathan Tawn (Lancaster University) *Extreme value models for finger prints*

2.00pm Mark Holland (Exeter University) *Extreme value theory for chaotic dynamical systems*

2.30pm Anthony Davison (Ecole Polytechnique Federale de Lausanne) *Geostatistics of extremes*

3.30pm **Coffee**

4.00pm Serguei Novak (Middlesex University) *On estimation of extreme quantiles*

4.30pm Janet Heffernan (Independent Consultant) *Extreme value modelling of environmental variables with inter-annual variability*

5.00pm Douglas Maraun (University of East Anglia) *The influence of large scale atmospheric flow on UK daily precipitation extremes. A vector generalised additive model*

7.30pm **Evening meal**

Wednesday 24th September

9.00am Philip Jonathan (Shell) *Extremes in ocean engineering - practicalities & problems*

9.30am Caroline Keef (JBA Consultants) *Multivariate extreme values in flood risk analysis.*

10.00am Sawsan Abbas (Lancaster University) *Hedging equity market index risk exposure an extreme value approach for estimating the optimal hedge ratio*

10.30am **Coffee**

11.00am Simon Brown (Hadley Centre) *Future projection of extreme temperatures and drought*

11.30am Clive Anderson (Sheffield University) *Some thoughts about extrapolation*

11.45pm Emma Eastoe (Lancaster University) *A hierarchical model for extremes of ozone, NO and NO₂.*

12:15 **Lunch**

Attending but not presenting

Gordon Blower (Lancaster University)

Erasmus Buonomo (Met Office)

Lee Fawcett (Newcastle University)

Chris Ferro (Exeter University)

Peter Henrys (JBA Consulting)

Kanchan Mukherjee (Lancaster University)

Ser-Huang Poon (Manchester University) *Wednesday only*

Paul Smith (Lancaster University) *Tuesday only*

Richard Sproson (Geos)

Janos Szabo (Leeds University)

Ben Youngman (Sheffield University)

Jenny Wadsworth (Lancaster University)

David Walshaw (Newcastle University)