Conference Program:
Conference on Extreme Value Theory and Its Applications

SUNDAY

Sunday May 2nd

Short Course	11:00 am-12 noon	Registration	Lecture Room D
	12:00 - 5:00 pm	Short Course	Administration Bldg NIST
Opening Reception	6:00 - 7:30 pm	Marriott Courtyard Gaithersburg Russell Avenue, opposite Lakeforest Mall	

MONDAY

Monday May 3rd 9:00 - 10:00 am
Green Auditorium

Robert Lundegard	NIST	*Opening Remarks*
Janos Galambos	Temple U.	*Extreme Value Theory for Applications*

Monday May 3rd 10:00 - 10:30 am Break

Monday May 3rd 10:30 - 11:15 am Extremes in Engineering
Green Auditorium

Enrique Castillo	U. of Cantabria	*Extremes in Engineering Applications*

Monday May 3rd 10:30 am - 12:15 pm Order Statistics
Lecture Room A
Chair: H. A. David

H. A. David	Iowa State U.	*Concomitants of Extreme Order Statistics*
Z. Govindarajulu	Kentucky U.	*Certain Identities in Expectations of Functions of Order Statistics and Characterization of Distributions*
Hong Wang	Mem. U. of Newfoundland	*Zero-One Laws for Large Order Statistics With Variable Ranks*
Gaoxiong Gan	U. Missouri	*The Rate of Convergence or Divergence for Percentiles of Gamma Distribution and its Application to Sample Extremes*

Monday May 3rd 12:15 - 1:00 pm Penultimate Behavior
Green Auditorium

M. Yvette Gomes	U. Lisbon	*Penultimate Behavior of the Extremes*

Lunch 1:00 - 2:00 pm

Monday May 3rd 2:00 - 3:30 pm Environment/Meteorology/Climatology
Green Auditorium
Chair: C. W. Anderson

Clive W. Anderson	U. Sheffield	*The Severity of Extremes*
K. F. Turkman & C. W. Anderson	U. Lisbon U. Sheffield	*The Measurement of Averages and Extremes of Environmental Variables*
Amy Grady	UNC Chapel Hill	*A Higher Order Expansion for the Joint Density of the Mean and Maximum of a Series*
F. W. Gerstengarbe & P. C. Werner	Inst für Klimafolgen-forschung/Potsdam	*The Selection of Extreme Events* [Poster]

Monday May 3rd 2:00 - 3:30 pm Records
Lecture Room D
Chair: H. N. Nagaraja

H. N. Nagaraja	Ohio State U.	*Record Statistics from Point Process Models*
N. Balakrishnan	McMaster U. Hamilton, Ontario	*Record Values from Rayleigh & Weibull Distributions and Associated Inference*
Sid Browne & John Bunge	Columbia U. Cornell U.	*Random Record Processes and State Dependent Thinning*

Monday May 3rd 2:00 - 3:30 pm Structural Reliability
Lecture Room A
Chair: Ross Corotis

Ross Corotis & Wei Wang	Johns Hopkins U.	*Application of Extreme Value Theory to Structural System Reliability Analysis*
Jun Kanda	Tokyo U.	*Application of an Empirical Extreme Value Distribution to Load Models*
Mircea Grigoriu	Cornell U.	*Maximum Response of Linear & Nonlinear Dynamic Systems to NonGaussian White Noise*
K. Breitung	München, Germany	*Asymptotic Approximations for the Crossing Rates of Functions of Poisson Square Wave Processes* [Poster]

Monday May 3rd 3:30 - 4:00 pm Break

Monday May 3rd 4:00 - 5:30 pm Order Statistics
Lecture Room A

A. Rukhin	U Maryland,BC	*Normal Sample Range: Asymptotic Distribution Approximations and Power Comparisons*
Roberta S. Wenocur	U. Pennsylvania	*Order Statistics & Proofs of Combinatorial Identities*
Roel Wilms	Eindhoven U. Tech	*Convergence & Divergence of Fractional Parts of Extreme Order Statistics*
Vladimir V. Vinogradov	Carleton U., Ottawa	*Large Deviations for Order Statistics* [Poster]

Monday May 3rd 4:00 - 5:30 pm Records
Lecture Room D

Mohammad Ahsanullah	Rider	*On the Record Values from Univariate Distributions*
Bruce M. Hill	U. Michigan	*Bayesian Forecasting of Record Values*
Alexandre M. Berred	CREST, France	*On the Estimation of the Pareto Tail-Index Using k-Record Values*

Monday May 3rd 4:00 - 5:30 pm Rare Events/Point Processes
Green Auditorium
Chair: Michael Falk

Michael Falk	Eichstaett U.	*On Laws of Small Numbers: Extremes and Rare Events*
Luisa C. C. Duarte	U. Lisbon	*Estimating the Extremal Index Under a Local Dependence Condition by the Reciprocal of the Average Length of Successive Runs*
Edgar Kaufmann	U. Siegen	*Poisson Approximation of Point Processes Under von Mises Conditions*

Monday May 3rd 5:30 - 5:45 pm Centennial Session for Emil Gumbel
Green Auditorium

TUESDAY

Tuesday May 4th 9:00 - 10:00 am Semiparametric Estimation
Green Auditorium

Laurens de Haan	Erasmus U.	*Extreme Value Estimation - Semiparametric Approach*

Tuesday May 4th 10:00 - 10:30 am Break

Tuesday May 4th 11:00 am - 1:00 pm Sums/Weights/Ranks
Lecture Room A
Chair: David Mason

David Mason	Indiana U.	*Large Sample Properties of Sums of Extreme Values with Applications*
E. Pancheva	Inst Math Sofia, Bulgaria	*Is There a Khinchine-type Decomposition Theorem for Extreme Values?*
R. J. Tomkins	U. Regina	*Limit Properties of Maxima of Weighted i.i.d. Random Variables*
Stephen Samuels	Purdue U.	*Optimal Stopping and Extreme Value Results for Minimizing the Sum of the Ranks in a Multiple Criteria Problem* [Poster]

Tuesday May 4th 10:30 am - 1:00 pm Corrosion
Green Auditorium
Chair: Ugo Bertocci / NIST

Toshio Shibata	Osaka	*Application of Extreme Value Statistics to Corrosion*
Philip A. Scarf & Patrick J. Laycock	U. Salford, U.K. Manchester U., U.K.	*Applications of Extreme Value Theory in Corrosion Engineering*
M. Urquidi-Macdonald & D. D. Macdonald	Penn State U.	*Performance Comparison Between An Extreme Value Statistical Model, and an Artificial Neural Network Model for Predicting Damage Functions for Pitting Corroson*
Robert P. Wei & D. G. Harlow	Lehigh U.	*A Probability Model for Predicting Corrosion and Corrosion Fatigue Life of Aluminum Alloys*
Javier Rojo	U. Texas El Paso	*The Weak Convergence of Estimators of Stochastically Ordered Survival Functions and Pitting Corrosion*
Shigeru Komukai & Komei Kasahara	Tokyo Gas Co., Ltd	*On the Requirements for a Reasonable Extreme Value Prediction of Maximum Pits on Hot-Water-Supply Copper Tubing*

Tuesday May 4th 11:30 am - 12:45 pm Insurance
Lecture Room D
Chair: Jozef Teugels

J. Teugels & J. Beirlant	Leuven, Belgium	*Extremes and Insurance*
D. Zajdenweber	Paris/Nanterre	*Extreme Values in Business Interruption Insurance*

Lunch 1:00 - 2:00 pm

Tuesday May 4th 2:00 - 3:30 pm Multivariate Extremes
Green Auditorium
Chair: Paul Deheuvels

Paul Deheuvels	Paris	*Statistical Inference for Multivariate Extremes*
Rinya Takahashi	Kobe	*Note on Domains of Attraction of Multivariate Extreme Value Distributions*
A. Gnedin	Goettingen	*Conical Extremes of a Multivariate Sample*

Tuesday May 4th 2:00 - 3:30 pm Software/Simulation
Lecture Room D
Chair: R. D. Reiss

R. D. Reiss, S. Haßmann & M. Thomas	U. Siegen	*XTREMES: Extreme Value Analysis and Robustness*
Masaaki Sibuya	Keio U.	*Simulations for the Extreme Statistics*
James J. Filliben	NIST	*DATAPLOT*
E. Castillo, E. Alvarez A. Cobo & M. T. Herrero	U. of Cantabria	*An Expert System Prototype for the Analysis of Extreme Value Problems*

Tuesday May 4th 2:00- 3:30 pm Wind Engineering
Lecture Room A
Chair: E. Simiu

J. Gross, A. Heckert, J. Lechner, S. Leigh & E. Simiu	NIST	*Comparisons of Extreme Wind Estimates by Conditional Mean Exceedance, Pickands, de Haan and Probability Plot Correlation Procedures*
D. Walshaw	Newcastle	*Getting the Most From Your Extreme Wind Data: A Step-By-Step Guide*
P. Bortot	Padua	*The Point-Process Approach to the Directional Analysis of Extreme Wind Speeds*
Edmond D. H. Cheng	Hawaii/Manoa	*Short-Record-Based Extreme Wind Simulation*

Tuesday May 4th 3:30 - 4:00 pm Break

Tuesday May 4th 4:00 - 5:30 pm Multivariate Extremes
Green Auditorium
Chair: Paul Deheuvels

Laurens de Haan	Erasmus U.	*Multivariate Tail and Quantile Estimation*
S. Nandagopalan Nandu	Colorado State U.	*The Multivariate Extremal Index*
K. Breitung & W. D. Richter	München, Germany U. Rostock	*An Asymptotic Expansion for Large Deviation Probabilities of Gaussian Random Vectors*

Tuesday May 4th 5:30 - 5:45 pm 80th Birthday Session for B. V. Gnedenko
Green Auditoriun

WEDNESDAY

Wednesday May 5th 9:00 - 10:30 am Multivariate Threshold Methods
Green Auditorium
Chair: R. L. Smith

R. L. Smith	UNC Chapel Hill	*Multivariate Threshold Methods*
Jonathan Tawn	Lancaster	*Application of Multivariate Extremes*
Stuart Coles	Nottingham	*Some Aspects of Spatial Extremes*

Wednesday May 5th 10:30 - 11:00 am Break

Wednesday May 5th 11:00 am - 1:00 pm Random Fields/Excursions
Lecture Room A
Chair: Simeon Berman

Simeon M. Berman	Courant	*A New Class of Random Fields & their Extreme Values*
Gordon A. Fenton	Tech U. Nova Scotia	*A Random Field Excursion Model of Salt-Induced Concrete Delamination*
Hansueli Bräker	IMS U. Bern	*High Boundary Excursions of Locally Stationary Gaussian Processes*

Wednesday May 5th 11:00 am - 12:00 noon Seismology/Earthquake Engineering
Lecture Room B
Chair: P. Spinelli

M. Suzuki	Tohoku	*Seismic Risk Analysis Based on Strain Energy Accumulation in Focal Region*
L. Facchini & P. Spinelli	Florence	*Approximate Extreme Value Analysis for a Rigid Block Under Seismic Excitation*

Wednesday Morning 11:00 am - 12:30 pm Probabilistic Number Theory
Lecture Room C
Chair: Jean-Marc Deshouillers

Imre Kátai	Loránd Eötvös U.	*On Q-Additive Functions*
Jean-Marc Deshouillers	U. Bordeaux	*Probabilistic Models for Sums of Cubes and Higher Powers*
Jean-Marie De Koninck	Laval U.	*On the Largest Prime Divisors of an Integer*

Wednesday May 5th 11:30 am - 12:15 pm Process Suprema
Green Auditorium

Ross Leadbetter	UNC Chapel Hill	*Suprema of Continuous Time Stochastic Processes*

Wednesday Morning 12:15 - 12:45 pm Astronomy
Lecture Room B

Suketu Bhavsar	U. Kentucky, U. Virginia	*Probing the Nature of the Brightest Galaxies Using Extreme Value Theory*

Lunch 1:00 - 2:00 pm

WEDNESDAY AFTERNOON FREE

THURSDAY

Thursday May 6th 9:00 - 10:30 am Ocean Engineering
Green Auditorium
Chair: Alaa Mansour

Alaa Mansour	U Calif Berkeley	*Extreme Value Distributions for Linear & Nonlinear Systems and Applications to Marine Structures*
Marc Maes & G. Z. Gu	Queen's U. Ontario Mobil R&D	*Techniques Used to Determine Extreme Wave Heights from the NESS Data Set*
Bilal Ayyub	U. Maryland	*Extremes Analysis of Wave Pressure & Corrosion for Structural Life Prediction*

Thursday May 6th 10:30 - 11:00 am Break

Thursday Morning 11:00 am - 1:00 pm Ocean Engineering
Lecture Room A

Arvid Naess	Trondheim, Stanford	*Prediction of Extreme Response of Nonlinear Oscillators*
Jorgen Jensen	Tech U. Denmark	*Dynamic Amplification of Jack-up Platforms Subjected to NonGaussian Wave Loads*
Enrique Castillo & J. M. Sarabia	Cantabria	*Extreme Value Analysis of Wave Heights*

Thursday May 6th 11:00 am - 12:30 pm Economics
Lecture Room D
Chair: S. Resnick

S. Resnick	Cornell U.	*Extreme Value Theory and Choice Models*
D. Jansen, K. Koedijk & C. G. de Vries	Texas A&M U.	*Leverage, Safety First, and the Symmetry of Extremal Stock Returns*

Thursday May 6th 11:30 am - 12:45 pm Nonstationary Extremes
Green Auditorium
Chair: Juerg Huesler

Juerg Huesler	IMS U. Bern	*Extremes: Limit Results for Univariate and Multivariate Nonstationary Sequences*
Marie Kratz & Juerg Huesler	U. Paris U. Bern	*Rate of Convergence of the Number of Exceedances of Nonstationary Normal Sequences*

Lunch 1:00 - 2:00 pm

Thursday May 6th 2:00 - 3:30 pm Ocean Engineering
Lecture Room C

Liu Defu, Shi Jiangang & Wang Zheng	Tianjin U.	*The Joint Long-Term Distribution of Design Environmental Factors for Offshore Structures*
Jea Seol Shim, Byung Cheol Oh, & Ki Cheon Jun	Coastal Disaster Engineering Lab Seoul, Korea	*Estimation of Extreme Sea Levels at Major Ports in Korea* [Poster]

Thursday May 6th 2:00 - 3:30 pm Nonstationary Extremes
Lecture Room A

Ishay Weissman	TECHNION, Haifa	*Extremes of Independent Nonstationary Sequences*
Holger Rootzén	Lund U.	*Tail Empirical Processes for Dependent Sequences*
R. Burton, M. Goulet & S. Yim	Oregon State U.	*Meso-scale Estimation of Expected Values*

Thursday May 6th 2:00 - 3:30 pm Materials
Green Auditorium
Chair: Richard E. Ricker / NIST

Howard Taylor	U. Delaware	*The Poisson-Weibull Flaw Model for Modeling Brittle Material Strength*
Marek Przystupa	UCLA	*Estimation of the Size Distributions of the Fatigue Crack Initiating Pores in Aluminum Alloys*
Y. Murakami	Kyushu U.	*Inclusion Rating by Statistics of Extremes with Application to Fatigue Strength Prediction and Quality Control*

Thursday May 6th 2:30 - 3:30 pm Hydrology
Lecture Room D
Chair: Nicholas Matalas / USGS

D. L. Turcotte	Cornell U.	*Fractal Theory and the Estimation of Extreme Floods*
J. A. Raynal-Villaseñor & C. A. Escalante-Sandoval	U. Aut. Chihuahua U. Nat. Aut. Mexico	*A Trivariate Extreme Value Distribution Applied to Flood Frequency Analysis*
J. A. Raynal-Villaseñor & C. A. Escalante-Sandoval	U. Aut. Chihuahua U. Nat. Auto.Mexico	*User Friendly Personal Computer Packages in Flood and Drought Frequency Analyses: The FLODRO Package* [Poster]

Thursday May 6th 3:30 - 4:00 pm Break

Thursday May 6th 3:30 - 5:30 pm Materials/Reliability
Green Auditorium

Krishna Rajan	Rensselaer U.	*Extreme Value Theory and its Applications in Microstructural Sciences*
Paul Marshall & Cheryl Dale	NRL, Washington, DC	*Extreme Value Statistics Applications to Space Radiation Damage Assessment in Satellite Microelectronics*
Tateo Goka	High-Reliability Components Corp Tokyo, Japan	*Application of Extreme Value Theory to Reliability Physics of Electronic Parts and to On-Orbit Single Event Phenomena*
John Tesk, Spurgeon Keeny, Martin Chiang & Jun Tang	NIST NIST NIST Shanghai Pharmaceutical Industry Design Institute	*Identification of Failure Origin Through Testing and the Weibull Risk-of-Rupture*

Thursday May 6th 3:30 - 5:00 pm Hydrology
Lecture Room D

Kit Withers	NZ Inst Industr Research	*Distributions of Extremes When a Trend is Present with Applications to New Zealand Rainfall and Riverflow Series*
J. H. Lambert, Duan Li & Y. Y. Haimes	U. Virginia	*Extreme Values of Monotonic Functions and Evaluation of Catastrophic Flood Loss*
J. A. Raynal-Villasenor & A. Acosta	Chihuahua, Mexico	*A Bivariate Extreme Value Distribution Applied to Drought Frequency Analysis*

Thursday May 6th 5:30 - 5:45 pm Memorial Session for J. Tiago De Oliveira
Green Auditorium

Thursday Evening 7:00 - 9:00 pm BANQUET Smokey Glen Farms
[transportation provided]

FRIDAY

Friday May 7th 9:00 - 10:30 am Pickands' Methods/Thresholds/Tail Indices
Lecture Room B
Chair: James Pickands III

James Pickands III	U. Pennsylvania	*Bayes Quantile Parameter Estimation and Threshold Selection for the Generalized Pareto Family*
M. Teresa Themido Pereira	U. Lisbon	*Second Order Behavior for Domains of Attraction and the Bias of the Generalized Pickands Estimator*
J. Z. Wang	U. Western Sydney	*Estimating Quantiles for a Type III Domain of Attraction Based on the K Largest Observations*

Friday May 7th 9:00 - 10:30 am Environment
Green Auditorium
Chair: Lloyd Currie / NIST

Philip Hopke	Clarkson U.	*Extreme Value Estimation Applied to Aerosol Size Distribution and Related Environmental Problems*
E. D. Aragon, S. D. Gore & G. P. Patil	Penn State U.	*Environmental Sampling, Observational Economy, and Higher Rank Order Statistics*

Friday May 7th 9:00 - 10:30 am Materials
Lecture Room A

Pranab K. Sen	UNC Chapel Hill	*Extreme Value Theory for Fibre Bundles*
Paul Leath & Phil Duxbury	Rutgers U. Michigan State U.	*Exact Solution to an Interacting Extreme Value Problem: the Pure Flaw Model*
Martin Crowder	U. Surrey	*A Multivariate Model for Repeated Failure Time Measurements*
Tateo Goka & Shigeo Kase	HIREC, Tokyo U. of the Air, Chiba	*Flexural Strength of High Performance Ceramics* [Poster]

Friday May 7th 10:30 - 11:00 am Break

Friday May 7th 11:00 am - 1:00 pm Tail Indices/Thresholds/Bootstrap
Lecture Room B
Chair: James Pickands III

J. Beirlant, J. L. Teugels, & P. Vynckier	Katholieke U.	*Extremes and Mean Residual Plots*
Scott Grimshaw	U. Maryland	*Investigating Threshold Selection for Tail Estimators Based on Observations Exceeding a Threshold for the Cauchy Distribution*
Frank Marohn	Eichstaett U.	*On Testing the Extreme Value Index*
K. B. Athreya & J. Fukuchi	Iowa State, Ames	*Bootstrapping Extremes of i.i.d. Random Variables*
N. Macri & J. Galambos	Temple U.	*Analytic and Empirical Study of Tails of Probability Distributions - Part 1* [Poster]

Friday May 7th 11:00 am - 1:00 pm Markov Models/Brownian Motion
Lecture Room D
Chair: Barry Arnold

Barry Arnold	U. California Riverside	*Extremal Sojourn Times in Markov Chains*
Roland Perfekt	IMS, U. Lund	*Extreme Value Theory for a Class of Markov Chains on R^d*
Seokhoon Yun	U. North Carolina	*The Extremal Index of a Higher Order Stationary Markov Chain*
Patrik Albin	Chalmers U. Tech.	*The Law of Iterated Logarithm for the Square Integral of Brownian Motion*

Friday May 7th 11:00 am - 1:00 pm Environment - Ozone
Green Auditorium

R. I. Smith, C. W. Anderson & D. Fowler	Edinburgh, Sheffield	*Critical Levels of Ozone Over the United Kingdom: Mapping Aggregated Exceedances Over Moderate to High Thresholds*
José Villaseñor Alva	Chapingo, Mexico	*A Model for Cluster Maxima of Exceedances Over a Threshold for Ozone Data*

Lunch 1:00 - 2:00 pm

Friday May 7th 2:00 - 3:15 pm Plenary Session

Friday May 7th 3:15 - 3:30 pm Break

Friday May 7th 3:30 - 5:00 pm Plenary Session