Speaker: Dr. Miguel De Carvalho

Talk Title: Statistical Modeling of Time-Changing Extreme Values

Talk Abstract:

In this talk I will review methods of statistics of extremes, with focus on approaches tailored for tracking the dynamics governing extreme losses. Special emphasis will be given to modeling the frequency and magnitude of extreme losses, as well as to modeling the likelihood of joint extreme losses over time. Statistical properties of the methods will be examined, and applications will be given to data from stock markets and crypto-assets.

Speaker Bio:

Miguel de Carvalho is an applied mathematical statistician, and an Elected Fellow of the International Statistical Institute. He is a Lecturer in Statistics at the University of Edinburgh. Beyond serving at the academy he is also a regular academic consultant of Banco de Portugal(Portuguese Central Bank). He is an Associate Editor for the Journal of the American Statistical Association, Annals of Applied Statistics, Computational Statistics and Data Analysis, and for Statistics and Public Policy.