

Course details

Lecturers:

- ▶ Anthony DAVISON (EPFL),
- ▶ Raphaël DE FONDEVILLE (Federal Statistical Office),
- ▶ Thomas OPITZ (INRAE),
- ▶ Hans WACKERNAGEL (MINES ParisTech)

Time schedule: from 9h to 12h30, 14h-17h30

(with lunch break from 12h30-14h)

Date	Program subjects
Mon 14 March	Introduction to extreme value statistics
Tue 15 March	Bivariate extremes: extremal dependence
Wed 16 March	Multivariate extremes
Thu 17 March	Spatial extremes
Fri 18 March	Data science, machine learning and extreme value theory

Course details

Practicals: participants bring their own laptop and will use dedicated packages in the R language (free download at **www.r-project.org**). Also needed: the RStudio Desktop which is freely available at **www.rstudio.com**

Web platform: Renku <https://renkulab.io>

Course location: Mines Paris PSL

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Evaluation by project

Several space-time data sets:

Different subsets will be proposed to pairs of participants.

Study groups:

A list will be established and participants should form groups of two that will hand out a common report.

Deadline for report: Friday 25 March 2022