

# Department of Mathematical Sciences

## Fall 2019 Colloquium Series

December 9, 2019 at 3pm in Bell Hall 143  
(Note the unusual day)

*Candidate for Data Science Faculty Position*

**Dr. Nan Zou**  
University of Toronto

## Multivariate Extremes: Block-Maxima vs Peak-Over-Threshold

Extreme value theory is concerned with describing the tail behavior of univariate and multivariate distributions. In the estimation of the dependence structure of the extremes of multiple time series, the block maxima method and the peaks-over-threshold method are frequently applied. In this talk, I will compare these methods and propose some new methodologies. This is joint work with A. Bücher, and S. Volgushev.

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