

# The 4th International Workshop on Statistical Modeling of Heavy-Tail Phenomena with Applications

Local Organizing Committee\*

Department of Mathematical Science  
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## 1 Introduction

Heavy-tailed distribution theory, alongside with extreme value theory, provide a framework and an indispensable set of tools aiming to analyze the data's atypical behaviors. The field is driven by and offers applications to a large number of fields such as network analysis, power engineering, meteorology, seismology, insurance and finance, to mention but a few. Heavy-tailed phenomena refer to the dynamical behaviors of stochastic systems involving random variables with heavy-tailed distribution functions. They provide suitable mathematical descriptions for a wide range of concerns in today's world, such as extreme weather patterns or the global financial crisis. Within China, they have received great attention thanks to the boom, reform and modernization processes in economics.

### 1.1 Aims and A Little History

To promote the communications between Chinese and international scholars, the 4th International Workshop on Statistical Modeling of Heavy-Tail Phenomena with Applications will be held at **Xian jiaotong-Liverpool University (XJTLU), China, from June 1-4, 2018**. This is a continuation of conferences previously held in Nanjing Normal University (2012), Soochow University (2014) and Zhejiang Gongshang University (2016).

This conference aims to bring together researchers, practitioners and graduate students whose work is related to the analysis of extreme values in a broad sense. Topics of interest include statistical modeling of heavy-tailed phenomena, such as heavy-tailed or light-tailed

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\*Please send comments and suggestions to the conference & workshop secretariat: e-mail: [Mathconference2018@xjtlu.edu.cn](mailto:Mathconference2018@xjtlu.edu.cn)

distributions, modeling tail dependence, measurement of tail risk, extreme value analysis, applications to finance, insurance, engineering and other fields.

## 2 Keynote Speakers

We are proud to announce that the keynote speakers are:

Prof Thomas Mikosch, University of Copenhagen Denmark

Prof Sidney Resnick, Cornell University, United States

Prof Gennady Samorodnitsky, Cornell University, United States

Prof Qihe Tang, University of Iowa, United States & University of New South Wales, Australia (To Be Confirm)

## 3 Call For Paper

The call for contributed talks and posters is open until April 5, 2018. Early registration is possible until April 15, 2018.

## 4 Organizers and Venue

The 4th International Workshop on Statistical Modeling of Heavy-Tail Phenomena with Applications will be organized by **International Chinese Statistical Association (ICSA)** and **Xi'an Jiaotong-Liverpool University**.

### 4.1 About Xian Jiaotong-Liverpool University

Xian Jiaotong-Liverpool University is a Sino-British university based in Suzhou, Jiangsu, China. Founded in 2006 and resulting from a partnership between the University of Liverpool and Xian Jiaotong University, it is the first Sino-British joint venture between research-led universities, exploring new educational models for China. The University primarily focuses on science, technology, engineering, architecture and business with a secondary focus in English, recognized by the Chinese Ministry of Education as a nonprofit educational institution. Students are awarded a University of Liverpool degree as well as a degree from XJTLU. The language of instruction is English.

### 4.2 About Suzhou City

Suzhou (formerly romanized as Soochow) is a major city, with a 2500 old history, located in southeastern Jiangsu Province of East China, about 100 km (62 mi) northwest of Shanghai. It is a major economic center and focal point of trade and commerce and the largest city in

the province. The city is situated on the lower reaches of the Yangtze River and the shores of Lake Tai and belongs to the Yangtze River Delta region.

The city's canals, stone bridges, pagodas, and meticulously designed gardens have contributed to its status as one of the top tourist attractions in China. Traditional restaurants and tea houses, offering local culinary art and sung Chinese poetry, can provide unique experiences. The Classical Gardens of Suzhou (such as the Humble Administrator's Garden, the Lion Grove Garden and the Lingering Garden) were added to the list of the UNESCO World Heritage Sites in 1997 and 2000. Suzhou is often dubbed the "Venice of the East" or "Venice of China".