College of Arts and Letters Visiting Scholar Colloquium

Extreme Math!

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Abstract: The contemporary world is volatile, with an increasing number of hurricanes, floods, and financial shocks occurring. In many cases, these extreme events are the most important features to understand and predict. The traditional models used to describe such processes do not capture these extreme events.

The Extreme value theory is a relatively new field of research that combines many types of mathematics - probability, statistics, geometry and computational methods - to deal with extremes. This accessible introduction to the field will discuss some of the problems and some of the methods being developed to analyze them.

Tuesday, March 20 at 7:00 PM in Miller 1101