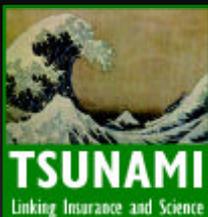


# Extreme Value Statistics

## *Project Aims*

- **Review techniques coming out of the Newton Institute programme, particularly Extreme Value Statistics**
- **Use business challenges to demonstrate application**
- **Identify techniques with practical application**
- **Understand these techniques with a view to developing analytical tools**

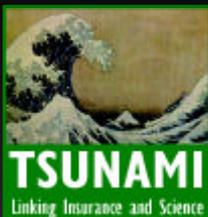




# Extreme Value Statistics

## *Recent Activities*

- **20 May**
  - Meeting at Royal & SunAlliance on Y2K Reporting
  - Dr Bill Fitzgerald (Cambridge University) attended
- **2/3 and 9/10 June**
  - City University EVS Course, by Dr Mark Dixon
  - Tuition on Principles and Analytical Tools
  - Freeware “R” and EVS Procedure Distributed

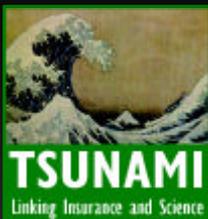


# Extreme Value Statistics

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## *Looking Forward*

- **23 June**
  - Meeting Lloyd's Market Risk Unit to discuss Y2K Reporting Project
- **25 June**
  - Educational Workshop
  - Dr Mark Dixon and Dr Anthony Ledford (Surrey University) attending
  - Basic Tolls in Extreme Value Statistics



# Extreme Value Statistics

## *Looking Forward (cont)*

- **1 July**
  - Decision Meeting
  - What Tools should be Promoted and Developed?
  - What Business Challenges should we use for Demonstrations?
- **October (possibly)**
  - To commission software tools or broad research to support EVS