# Extremes, Risks and Modeling

**Organizador:** Marta Ferreira - Centre of Mathematics, Universidade do Minho

**Descrição da proposta de sessão paralela:**

The occurrence of extreme losses in a stock market index can trigger others and increase damages. We address tail dependence measures to infer risk. Another aim is to present a multi-criteria risk assessment approach based on risk measures, that can be used to solve decision making problems in different contexts. This includes the evaluation of distribution normality, which is essential for accurate risk modeling and decision making.

**Orador 1 -** Marta Ferreira - Centre of Mathematics, Universidade do Minho:

"Extremal dependence"

**Orador 2 -** Irene Brito - Centre of Mathematics, Universidade do Minho:

"Multi-criteria risk assessment"

**Orador 3 -** Cecília Castro - Centre of Mathematics, Universidade do Minho:

"Unveiling the Light Side: Normality Tests for Light-Tailed Distributions in Risk Assessment"