

# Flash floods modelling with Extreme Value Theory

(The conference will be held in English)



## Menno van Wijk

Consulting Actuary with Milliman Benelux

During this session, we will discover what historical precipitation data reveals about the likelihood and intensity of extreme rainfall - a key driver of flood risk - in Europe, through a practical framework grounded in advanced statistics, namely Extreme Value Theory.

Next to this concept, we will discuss practical use cases for this framework. Additionally, we will present possible approaches to implement climate and sustainability risk within the ORSA for non-life companies.



<https://www.ilac.lu/agenda/fiche/2026/04/23/flash-floods-modeling-with-evt>



**Hôtel Parc Belle-Vue**  
Salle Marie-Thérèse  
5 Avenue Marie Thérèse  
L-2132 Luxembourg



**23 April 2026**  
6:15 p.m. – 8 p.m.



The conference will be followed by a  
drink offered by Milliman & ILAC



Free underground parking



Registration deadline  
**20 April 2026**