On the island of Mauritius, thousands of Hindus gather together on the full moon of the Tamil month of Thai to take part in one of the most painful religious rituals in the world, the Thaipussam Kavadi, which involves piercing the body with needles, hooks and skewers, and other forms of suffering. Rituals like the kavadi are found in numerous contexts globally and pose an intriguing puzzle, as they involve obvious expenditures of effort, energy and resources without equally obvious payoffs. Anthropologists have long proposed that such costly behaviors persist because convey certain benefits to their practitioners and their communities. But how can we study these benefits? This talk will present an interdisciplinary research program that combined laboratory and field methods to explore puzzle of extreme rituals in real-life settings.