

1. Record Nr.	UNICAMPANIAVAN00250532
Autore	Kulik, Rafal
Titolo	Heavy-Tailed Time Series / Rafal Kulik, Philippe Soulier
Pubbl/distr/stampa	New York, : Springer, 2020
Titolo uniforme	Heavy-Tailed Time Series
Descrizione fisica	xix, 681 p. : ill. ; 24 cm
Altri autori (Persone)	Soulier, Philippe
Soggetti	60G52 - Stable stochastic processes [MSC 2020] 60G55 - Point processes (e.g., Poisson, Cox, Hawkes processes) [MSC 2020] 60G70 - Extreme value theory; extremal stochastic processes [MSC 2020] 62G32 - Statistics of extreme values; tail inference [MSC 2020] 62M10 - Time series, auto-correlation, regression, etc. in statistics (GARCH) [MSC 2020]
Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Monografia