1. | | |
|---|---|
| Record Nr. | UNINA9910338251103321 |
| Autore | Falk Michael |
| Titolo | Multivariate Extreme Value Theory and D-Norms / / by Michael Falk |
| Pubbl/distr/stampa | Cham : , : Springer International Publishing : , : Imprint : Springer, , 2019 |
| ISBN | 3-030-03819-X |
| Edizione | [1st ed. 2019.] |
| Descrizione fisica | 1 online resource (X, 241 p. 5 illus.) |
| Collana | Springer Series in Operations Research and Financial Engineering, , 1431-8598 |
| Disciplina | 519.2 519.535 |
| Soggetti | Probabilities Probability Theory and Stochastic Processes |
| Lingua di pubblicazione | Inglese |
| Formato | Materiale a stampa |
| Livello bibliografico | Monografia |
| Nota di contenuto | 1. D-Norms -- 2. D-Norms & Multivariate Extremes -- 3. Copulas & Multivariate Extremes -- 4. An Introduction to Functional Extreme Value Theory -- 5. Further Applications of D-Norms to Probability & Statistics. |
| Sommario/riassunto | This monograph compiles the contemporary knowledge about D-norms and provides an introductory tour through the essentials of multivariate extreme value theory. Following a clear introduction of D-norms, this book introduces links with the theory through multivariate generalized Pareto distributions and max stable distributions. Further views on D-norms from a functional analysis perspective and from stochastic geometry underline the aim of this book to reveal mathematical structures. This book is intended for mathematicians with a basic knowledge of analysis and probability theory, including Fubini's theorem. . |