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. .