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Autore	Novak Serguei Y.
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Sommario/riassunto	Extreme value theory (EVT) deals with extreme (rare) events, which are sometimes reported as outliers. Certain textbooks encourage readers to remove outliers-in other words, to correct reality if it does not fit the model. Recognizing that any model is only an approximation of reality, statisticians are eager to extract information about unknown distribution making as few assumptions as possible. Extreme Value Methods with Applications to Finance concentrates on modern topics in EVT, such as processes of exceedances, compound Poisson approximation, Poisson cluster ap