1.	Record Nr.	UNINA990001319810403321
	Autore	Farin, Gerald
	Titolo	Curves and surfaces for computer aided geometric design : A practical guide / Gerald Farin
	Pubbl/distr/stampa	Boston [MA] : Academic Press, 1990
	ISBN	0-12-249051-7
	Edizione	[2nd ed. -]
	Descrizione fisica	xvii, 444 p. : ill. ; 24 cm
	Disciplina	620.00420285
	Locazione	MA1
	Collocazione	124-A-8
	Lingua di pubblicazione	Inglese
	Formato	Materiale a stampa
	Livello bibliografico	Monografia

2. Record Nr. UNINA9910878974603321

Autore	Resnick Sidney
Titolo	The Art of Finding Hidden Risks : Hidden Regular Variation in the 21st Century / / by Sidney Resnick
Pubbl/distr/stampa	Cham : , : Springer Nature Switzerland : , : Imprint : Springer, , 2024
ISBN	9783031575990 9783031575983
Edizione	[1st ed. 2024.]
Descrizione fisica	1 online resource (272 pages)
Disciplina	519.535
Soggetti	Stochastic processes Probabilities Stochastic Processes Applied Probability Anàlisi multivariable Llibres electrònics
Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Monografia
Nota di bibliografia	Includes bibliographical references and index.
Nota di contenuto	1 Foundation -- 2 Regular Variation -- 3 Hidden Regular Variation -- 4 Lévy Processes with Regularly Varying Distributions: Where Do the Jumps Go? -- 5 Statistics -- A A Crash Course on Regularly Varying Functions -- B Notation Summary -- References -- Index.
Sommario/riassunto	This text gives a comprehensive, largely self-contained treatment of multivariate heavy tail analysis. Emphasizing regular variation of measures means theory can be presented systematically and without regard to dimension. Tools are developed that allow a flexible definition of "extreme" in higher dimensions and permit different heavy tails to coexist on the same state space leading to "hidden regular variation" and "steroidal regular variation". This emphasizes when estimating risks, it is important to choose the appropriate heavy tail. Theoretical foundations lead naturally to statistical techniques; examples are drawn from risk estimation, finance, climatology and network analysis. Treatments target a broad audience in insurance, finance, data analysis, network science and probability modeling. The prerequisites are modest knowledge of analysis and familiarity with the

definition of a measure; regular variation of functions is reviewed but is not a focal point.