1. Record Nr. UNINA9911098289403321

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Titolo	Extreme value methods with applications to finance / / Serguei Y. Novak
Pubbl/distr/stampa	Boca Raton, FL, : CRC Press, c2012
ISBN	9786613525772 9781040195581 104019558X 9780429093838 0429093837 9781280121913 1280121912 9781439835753 1439835756
Edizione	[1st ed.]
Descrizione fisica	1 online resource (397 p.)
Collana	Monographs on statistics and applied probability ; ; 122
Disciplina	332.01/5195
Soggetti	Finance - Mathematical models Financial risk - Mathematical models Extreme value theory - Mathematical models
Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Monografia
Note generali	Description based upon print version of record.
Nota di bibliografia	Includes bibliographical references.
Nota di contenuto	Front Cover; Detication; Contents; Preface; Introduction; List of Conventions; List of Abbreviations; Author; Part I: Distribution of Extremes; 1. Methods of Extreme Value Theory; 2. Maximum of Partial Sums; 3. Extremes in Samples of Random Size; 4. Poisson Approximation; 5. Compound Poisson Approximation; 6. Exceedances of Several Levels; 7. Processes of Exceedances; 8. Beyond Compound Poisson; Part II: Statistics of Extremes; 9. Inference on Heavy Tails; 10. Value-at-Risk; 11. Extremal Index; 12. Normal Approximation; 13. Lower Bounds; 14. Appendix; References
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