

Laws Of Small Numbers: Extremes And Rare Events

[DOWNLOAD HERE](#)

Preface to the Third Edition.- Preface to the Second Edition.- Preface to the First Edition.- Part I. The IID Case: Functional Laws Of Small Numbers.- 1 Functional Laws of Small Numbers.- 2 Extreme Value Theory.- 3 Estimation of Conditional Curves.- Part II. The IID Case: Multivariate Extremes.- 4 Basic Theory of Multivariate Maxima.- 5 Multivariate Generalized Pareto Distributions.- 6 The Pickands Approach in the Bivariate Case.- 7 Multivariate Extremes: Supplementary Concepts and Results.- Part III. Non-IID Observations.- 8 Introduction to the Non-IID Case.- 9 Extremes of Random Sequences.- 10 Extremes of Gaussian Processes.- 11 Extensions for Rare Events.- 12 Statistics of Extremes.- Author Index.- Subject Index.- Bibliography. EAN/ISBN : 9783034800099 Publisher(s): Birkhuser, Springer, Basel Discussed keywords: Extremwertstatistik Format: ePub/PDF Author(s): Falk, Michael - Hsler, Jrg - Reiss, Rolf-Dieter

[DOWNLOAD HERE](#)

Similar manuals: