

Extreme Value Modeling and Risk Analysis: Methods and Applications

From Chapman and Hall/CRC

Donwload Read Online

Extreme Value Modeling and Risk Analysis: Methods and Applications
From Chapman and Hall/CRC

Extreme Value Modeling and Risk Analysis: Methods and Applications presents a broad overview of statistical modeling of extreme events along with the most recent methodologies and various applications. The book brings together background material and advanced topics, eliminating the need to sort through the massive amount of literature on the subject.

After reviewing univariate extreme value analysis and multivariate extremes, the book explains univariate extreme value mixture modeling, threshold selection in extreme value analysis, and threshold modeling of non-stationary extremes. It presents new results for block-maxima of vine copulas, develops time series of extremes with applications from climatology, describes max-autoregressive and moving maxima models for extremes, and discusses spatial extremes and max-stable processes. The book then covers simulation and conditional simulation of max-stable processes; inference methodologies, such as composite likelihood, Bayesian inference, and approximate Bayesian computation; and inferences about extreme quantiles and extreme dependence. It also explores novel applications of extreme value modeling, including financial investments, insurance and financial risk management, weather and climate disasters, clinical trials, and sports statistics.

Risk analyses related to extreme events require the combined expertise of statisticians and domain experts in climatology, hydrology, finance, insurance, sports, and other fields. This book connects statistical/mathematical research with critical decision and risk assessment/management applications to stimulate more collaboration between these statisticians and specialists.

Download Extreme Value Modeling and Risk Analysis: Methods ...pdf

Read Online Extreme Value Modeling and Risk Analysis: Method ...pdf

Extreme Value Modeling and Risk Analysis: Methods and Applications

From Chapman and Hall/CRC

Extreme Value Modeling and Risk Analysis: Methods and Applications From Chapman and Hall/CRC

Extreme Value Modeling and Risk Analysis: Methods and Applications presents a broad overview of statistical modeling of extreme events along with the most recent methodologies and various applications. The book brings together background material and advanced topics, eliminating the need to sort through the massive amount of literature on the subject.

After reviewing univariate extreme value analysis and multivariate extremes, the book explains univariate extreme value mixture modeling, threshold selection in extreme value analysis, and threshold modeling of non-stationary extremes. It presents new results for block-maxima of vine copulas, develops time series of extremes with applications from climatology, describes max-autoregressive and moving maxima models for extremes, and discusses spatial extremes and max-stable processes. The book then covers simulation and conditional simulation of max-stable processes; inference methodologies, such as composite likelihood, Bayesian inference, and approximate Bayesian computation; and inferences about extreme quantiles and extreme dependence. It also explores novel applications of extreme value modeling, including financial investments, insurance and financial risk management, weather and climate disasters, clinical trials, and sports statistics.

Risk analyses related to extreme events require the combined expertise of statisticians and domain experts in climatology, hydrology, finance, insurance, sports, and other fields. This book connects statistical/mathematical research with critical decision and risk assessment/management applications to stimulate more collaboration between these statisticians and specialists.

Extreme Value Modeling and Risk Analysis: Methods and Applications From Chapman and Hall/CRC Bibliography

- Sales Rank: #2885953 in Books
- Published on: 2015-12-21
- Original language: English
- Number of items: 1
- Dimensions: 9.25" h x 6.50" w x 1.25" l, .0 pounds
- Binding: Hardcover
- 540 pages

Download Extreme Value Modeling and Risk Analysis: Methods ...pdf

Read Online Extreme Value Modeling and Risk Analysis: Method ...pdf

Download and Read Free Online Extreme Value Modeling and Risk Analysis: Methods and Applications From Chapman and Hall/CRC

Editorial Review

Review
"This book has a broad readership, and it will be useful to graduate students and researchers in the field of statistics, finances, insurance, economics, geosciences, etc.. . This is an impressive and useful book, one which gives an effective account of statistical methods and theory used in extreme value analysis, as applied to problems arising in a variety of fields. It serves as an excellent, contemporary reference text in the area." ~*International Statistical Review* (2017)

About the Author

Jun Yan is a professor in the Department of Statistics at the University of Connecticut. He was previously an assistant professor at the University of Iowa. He received a Ph.D. in statistics from the University of Wisconsin–Madison. His research interests include spatial extremes, copulas, survival analysis, estimating equations, clustered data analysis, statistical computing, and applications in public health and environment.

Dipak K. Dey is a Board of Trustees Distinguished Professor in the Department of Statistics and associate dean of the College of Liberal Arts and Sciences at the University of Connecticut. He is an elected fellow of the International Society for Bayesian Analysis and American Association for the Advancement of Science, an elected member of the Connecticut Academy of Arts and Sciences and International Statistical Institute, and a fellow of the American Statistical Association and Institute of Mathematical Statistics. Dr. Dey is a co-editor and co-author of several books, including the Chapman & Hall/CRC *Bayesian Modeling in Bioinformatics* and *A First Course in Linear Model Theory*. His research interests include Bayesian analysis, bioinformatics, biostatistics, computational statistics, decision theory, environmental statistics, multivariate analysis, optics, reliability and survival analysis, statistical shape analysis, and statistical genetics.

Users Review

From reader reviews:

Robert Hicks:

Why don't make it to be your habit? Right now, try to ready your time to do the important behave, like looking for your favorite reserve and reading a reserve. Beside you can solve your short lived problem; you can add your knowledge by the book entitled Extreme Value Modeling and Risk Analysis: Methods and Applications. Try to stumble through book Extreme Value Modeling and Risk Analysis: Methods and Applications as your buddy. It means that it can to become your friend when you sense alone and beside that of course make you smarter than in the past. Yeah, it is very fortuned for yourself. The book makes you a lot more confidence because you can know every little thing by the book. So , let me make new experience and also knowledge with this book.

Sharon Broome:

Do you among people who can't read pleasant if the sentence chained inside straightway, hold on guys that

aren't like that. This Extreme Value Modeling and Risk Analysis: Methods and Applications book is readable by simply you who hate those perfect word style. You will find the data here are arrange for enjoyable reading experience without leaving also decrease the knowledge that want to give to you. The writer regarding Extreme Value Modeling and Risk Analysis: Methods and Applications content conveys thinking easily to understand by many people. The printed and e-book are not different in the written content but it just different as it. So , do you nonetheless thinking Extreme Value Modeling and Risk Analysis: Methods and Applications is not loveable to be your top list reading book?

Sherrill Height:

Extreme Value Modeling and Risk Analysis: Methods and Applications can be one of your nice books that are good idea. Many of us recommend that straight away because this e-book has good vocabulary that will increase your knowledge in words, easy to understand, bit entertaining but delivering the information. The article writer giving his/her effort that will put every word into enjoyment arrangement in writing Extreme Value Modeling and Risk Analysis: Methods and Applications although doesn't forget the main point, giving the reader the hottest in addition to based confirm resource info that maybe you can be considered one of it. This great information can easily drawn you into fresh stage of crucial pondering.

Deborah Wilkerson:

This Extreme Value Modeling and Risk Analysis: Methods and Applications is new way for you who has curiosity to look for some information since it relief your hunger of information. Getting deeper you onto it getting knowledge more you know or you who still having tiny amount of digest in reading this Extreme Value Modeling and Risk Analysis: Methods and Applications can be the light food for you because the information inside this specific book is easy to get by anyone. These books build itself in the form that is certainly reachable by anyone, sure I mean in the e-book type. People who think that in reserve form make them feel drowsy even dizzy this reserve is the answer. So there is not any in reading a e-book especially this one. You can find what you are looking for. It should be here for an individual. So , don't miss it! Just read this e-book style for your better life as well as knowledge.

Download and Read Online Extreme Value Modeling and Risk Analysis: Methods and Applications From Chapman and Hall/CRC #4ZPDVCT0GB8

Read Extreme Value Modeling and Risk Analysis: Methods and Applications From Chapman and Hall/CRC for online ebook

Extreme Value Modeling and Risk Analysis: Methods and Applications From Chapman and Hall/CRC Free PDF d0wnl0ad, audio books, books to read, good books to read, cheap books, good books, online books, books online, book reviews epub, read books online, books to read online, online library, greatbooks to read, PDF best books to read, top books to read Extreme Value Modeling and Risk Analysis: Methods and Applications From Chapman and Hall/CRC books to read online.

Online Extreme Value Modeling and Risk Analysis: Methods and Applications From Chapman and Hall/CRC ebook PDF download

Extreme Value Modeling and Risk Analysis: Methods and Applications From Chapman and Hall/CRC Doc

Extreme Value Modeling and Risk Analysis: Methods and Applications From Chapman and Hall/CRC Mobipocket

Extreme Value Modeling and Risk Analysis: Methods and Applications From Chapman and Hall/CRC EPub