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Modelling Extremal Events: for Insurance and Finance. Paul Embrechts, Claudia Klüppelberg, Thomas Mikosch (auth.) Both in insurance and in finance applications, questions involving extremal events (such as large insurance claims, large fluctuations, in financial data, stock-market shocks, risk management, ...) play an increasingly important role. This much awaited book presents a comprehensive development of extreme value methodology for random walk models, time series, certain types of ...

~~Modelling Extremal Events: for Insurance and Finance ...~~

The modelling of extreme events is becoming of increased importance to actuaries. This paper outlines the various theories. It outlines the consistent theory underlying many of the differing approaches and gives examples of the analysis of models. A review of non-standard extreme events is given, and issues of public policy are outlined.

~~THE MODELLING OF EXTREME EVENTS~~

Modelling Extremal Events: for Insurance and Finance (Stochastic Modelling and Applied Probability (33)) Hardcover – June 2, 1997 by Paul Embrechts (Author)

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Extremal Ev en ts 6.1 In tro duction In the previous c hapters w e ha v in tro duced a m ultitude of probabilistic mo d-els in order to describ e, a mathematically sound w y, extremal ev en ts the one{dimensional case. The real w orld ho ev er often informs us ab out suc h ev en ts through statistic al data: ma jor insurance claims, o o d lev ...

~~6 Statistical - ku~~

Extremal events play an increasingly important role in stochastic modelling in insurance and finance. Over many years, probabilists and statisticians have developed techniques for the description, analysis and prediction of such events.

~~Modelling of extremal events in insurance and finance~~

Chapter 6, on statistical analysis of extremal events, is enjoyable and extremely useful for practitioners in finance and insurance. Chapter 7 touches upon time series and its relation to heavy tails. Finally, chapter 8 is a put-pourri of topics: ARCH processes, stable processes, self-similarity.

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Modelling extremal events: for insurance and finance . 1997. Abstract. No abstract available. Cited By. Çankaya M, Yalç?nkaya A, Alt?nda? Ö and Arslan O (2019) On the robustness of an epsilon skew extension for Burr III distribution on the real line, Computational Statistics, 34:3, (1247-1273), Online publication date: 1-Sep-2019.

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Modelling Extremal Events: for Insurance and Finance Paperback – Dec 1 2010 by Paul Embrechts (Author), Claudia Klüppelberg (Author), Thomas

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Modelling Extremal Events: for Insurance and Finance (Stochastic Modelling and Applied Probability) November 04, 2017 Applied Events Extremal Finance insurance Modelling Probability Stochastic.

~~Modelling Extremal Events: for Insurance and Finance ...~~

P. EMBRECHTS C. KLUPPELBERG, T. MIKOSC, (1997)H : Modelling Extremal Events for Insurance and Finance, Springer-Verlag. 645 pp (1.04 kg). ISSN 0172-4568, ISBN 3-540-60931-8. Quite a number of books on extreme value theory have emerged over the past few years. The present one aims at a broad readership of statisticians at

"A reader's first impression on leafing through this book is of the large number of graphs and diagrams, used to illustrate shapes of distributions...and to show real data examples in various ways. A closer reading reveals a nice mix of theory and applications, with the copious graphical illustrations alluded to. Such a mixture is of course dear to the heart of the applied probabilist/statistician, and should impress even the most ardent theorists." --MATHEMATICAL REVIEWS

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Focuses on theoretical results along with applications All the main topics covering the heart of the subject are introduced to the reader in a systematic fashion Concentration is on the probabilistic and statistical aspects of extreme values Excellent introduction to extreme value theory at the graduate level, requiring only some mathematical maturity

Directly oriented towards real practical application, this book develops both the basic theoretical framework of extreme value models

and the statistical inferential techniques for using these models in practice. Intended for statisticians and non-statisticians alike, the theoretical treatment is elementary, with heuristics often replacing detailed mathematical proof. Most aspects of extreme modeling techniques are covered, including historical techniques (still widely used) and contemporary techniques based on point process models. A wide range of worked examples, using genuine datasets, illustrate the various modeling procedures and a concluding chapter provides a brief introduction to a number of more advanced topics, including Bayesian inference and spatial extremes. All the computations are carried out using S-PLUS, and the corresponding datasets and functions are available via the Internet for readers to recreate examples for themselves. An essential reference for students and researchers in statistics and disciplines such as engineering, finance and environmental science, this book will also appeal to practitioners looking for practical help in solving real problems. Stuart Coles is Reader in Statistics at the University of Bristol, UK, having previously lectured at the universities of Nottingham and Lancaster. In 1992 he was the first recipient of the Royal Statistical Society's research prize. He has published widely in the statistical literature, principally in the area of extreme value modeling.

The modeling of stochastic dependence is fundamental for understanding random systems evolving in time. When measured through linear correlation, many of these systems exhibit a slow correlation decay--a phenomenon often referred to as long-memory or long-range dependence. An example of this is the absolute returns of equity data in finance. Selfsimilar stochastic processes (particularly fractional Brownian motion) have long been postulated as a means to model this behavior, and the concept of selfsimilarity for a stochastic process is now proving to be extraordinarily useful. Selfsimilarity translates into the equality in distribution between the process under a linear time change and the same process properly scaled in space, a simple scaling property that yields a remarkably rich theory with far-flung applications. After a short historical overview, this book describes the current state of knowledge about selfsimilar processes and their applications. Concepts, definitions and basic properties are emphasized, giving the reader a road map of the realm of selfsimilarity that allows for further exploration. Such topics as noncentral limit theory, long-range dependence, and operator selfsimilarity are covered alongside statistical estimation, simulation, sample path properties, and stochastic differential equations driven by selfsimilar processes. Numerous references point the reader to current applications. Though the text uses the mathematical language of the theory of stochastic processes, researchers and end-users from such diverse fields as mathematics, physics, biology, telecommunications, finance, econometrics, and environmental science will find it an ideal entry point for studying the already extensive theory and applications of selfsimilarity.

This lively and engaging book explains the things you have to know in order to read empirical papers in the social and health sciences, as well as the techniques you need to build statistical models of your own. The discussion in the book is organized around published studies, as are many of the exercises. Relevant journal articles are reprinted at the back of the book. Freedman makes a thorough appraisal of the statistical methods in these papers and in a variety of other examples. He illustrates the principles of modelling, and the pitfalls. The discussion shows you how to think about the critical issues - including the connection (or lack of it) between the statistical models and the real phenomena. The book is written for advanced undergraduates and beginning graduate students in statistics, as well as students and professionals in the social and health sciences.