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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 continuous-time stochastic processes and compound Poisson processes, all models which standardly occur in applications ...

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

Extremal Events 6.1 Introduction In the previous chapters we have introduced a multitude of probabilistic models in order to describe, a mathematically sound way, extremal events the one-dimensional case. The real world however often informs us about such events through statistical data: major insurance claims, odd 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 (Stochastic Modelling and Applied Probability) November 04, 2017 Applied Events Extremal Finance insurance Modelling Probability Stochastic.

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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