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### Modelling Extremal Events: for Insurance and Finance

Buy Modelling Extremal Events: for Insurance and Finance: 33 (Stochastic Modelling and Applied Probability) Softcover reprint of the original 1st ed. 1997 by Embrechts, Paul, Klüppelberg, Claudia, Mikosch, Thomas (ISBN: 9783642082429) from Amazon's Book Store. Everyday low prices and free delivery on eligible orders.

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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)

### Modelling Extremal Events: for Insurance and Finance

Extremal Ev en ts 6.1 In tro duction In the previous c hapters w e ha v e 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, probablilists 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 | Guide books

Modelling Extremal Events: for Insurance and Finance Paperback **Dec 1 2010** by Paul Embrechts (Author), Claudia Klüppelberg (Author), Thomas Mikosch (Author) 4.9 out of 5 stars 13 ratings See all formats and editions

### Modelling Extremal Events: for Insurance and Finance

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. MIKOSCH. (1997)H1 : 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