Statistical Analysis of Extreme Values: with Applications to Insurance, Finance, Hydrology and Other Fields

By Rolf-Dieter Reiss, Michael Thomas

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Statistical analysis of extreme data is vital to many disciplines including hydrology, insurance, finance, engineering and environmental sciences. This book provides a self-contained introduction to parametric modeling, exploratory analysis and statistical interference for extreme values. For this Third Edition, the entire text has been thoroughly updated and rearranged to meet contemporary requirements, with new sections and chapters address such topics as dependencies, the conditional analysis and the multivariate modeling of extreme data. New chapters include An Overview of Reduced-Bias Estimation; The Spectral Decomposition Methodology; About Tail Independence; and Extreme Value Statistics of Dependent Random Variables.

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Editorial Review

Review

"The book is well written. It assumes a knowledge of statistics, but many of the ideas and techniques can be used by a nonstatistician. As a handbook for XTREMES, it is excellent, and I recommend it highly."

-Computing Reviews

"The present book is a valuable contribution to the various theoretical and applied problems in the area of extreme value theory...a pleasure to read."

-Statistics & Decisions

"The book is however much more than a manual for the program and it would provide an excellent introduction to the subject for any statistician looking for a practical introduction to the subject of extreme values."

- J. Time Series Analysis

"With general statistics software, appropriate tools for the analysis of real extreme value problems are rarely provided. XTREMES excellently fills this gap in the statistics software market."

-Computational Statistics

"For a practitioner from industry, insurance, or finance who is less concerned with understanding the underlying probability and more interested in applications, this new book will be a good buy."

-JASA

"The book can be highly recommended to all who deal with statistics of extremes." - **Zeitschrift fur Mathematik**

From the Back Cover

The statistical analysis of extreme data is important for various disciplines, including hydrology, insurance, finance, engineering and environmental sciences. This book provides a self-contained introduction to the parametric modeling, exploratory analysis and statistical interference for extreme values.

The entire text of this third edition has been thoroughly updated and rearranged to meet the new requirements. Additional sections and chapters, elaborated on more than 100 pages, are particularly concerned with topics like dependencies, the conditional analysis and the multivariate modeling of extreme data. Parts I–III about the basic extreme value methodology remain unchanged to some larger extent, yet notable are, e.g., the new sections about "An Overview of Reduced-Bias Estimation" (co-authored by M.I. Gomes), "The Spectral Decomposition Methodology", and "About Tail Independence" (co-authored by M. Frick), and the new chapter about "Extreme Value Statistics of Dependent Random Variables" (co-authored

by H. Drees). Other new topics, e.g., a chapter about "Environmental Sciences", (co--authored by R.W. Katz), are collected within Parts IV–VI.

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