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Modelling Extremal Events: for Insurance and Finance. Paul Embrechts, Claudia Klüppelberg, Thomas Mikosch. Springer Science & Business Media, Jan 2, 2013- Business & Economics- 648 pages. 2Reviews...

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### **Extreme Value Theory as a Risk Management Tool**

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Usually dispatched within 3 to 5 business days. 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 ...

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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, oodlev ...

### **6 Statistical - ku**

events that are extremal to insurance companies and banks themselves, like catastrophes and stock market crashes: The law of large numbers is not at work since in practice any portfolio, however collossus, is small compared to the size of the largest claims.

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