modelling extremal events for pdf

Extreme value theory or extreme value analysis (EVA) is a branch of statistics dealing with the extreme deviations from the median of probability distributions.It seeks to assess, from a given ordered sample of a given random variable, the probability of events that are more extreme than any previously observed. Extreme value analysis is widely used in many disciplines, such as structural ...

Extreme value theory - Wikipedia

MaPhySto Workshop 9/04 3 Part II: Time Series Models in Finance 1. Classification of white noise 2. Examples 3. â€œStylized factsâ€• concerning financial time series

Nonlinear Time Series Modeling - Columbia University

In probability theory, a log-normal (or lognormal) distribution is a continuous probability distribution of a random variable whose logarithm is normally distributed.Thus, if the random variable X is log-normally distributed, then Y = ln(X) has a normal distribution. Likewise, if Y has a normal distribution, then the exponential function of Y, X = exp(Y), has a log-normal distribution.

Log-normal distribution - Wikipedia

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