Extensions and Applications of the Tail Pairwise Dependence Matrix

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Preface

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1 Introduction

1.1 Motivation

1.2 Thesis aims and outline

- Summarise general idea of the thesis.
- Chapter 2: introduction to key concepts of EVT; define TPDM, describe its properties, and review its applications so far; explain and demonstrate bias issue when dependence is weak.
- Chapter 3: EVA Data Challenge
- Chapter 4: changing dependence
- Chapter 5: compositional perspectives
- Chapter 6: shrinkage TPDM, sparse/robust methods etc. to handle the bias issue
- Chapter 7: summary, discussion and outlook

References