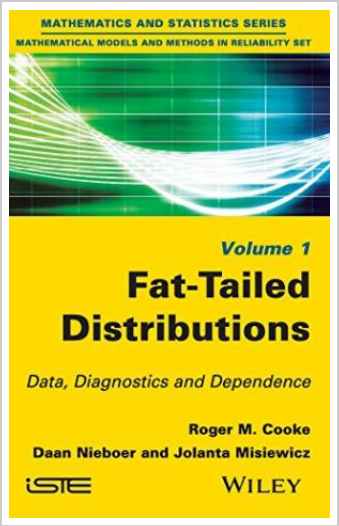




# Fat-Tailed Distributions: Data, Diagnostics and Dependence (Hardback)

By Roger M. Cooke, Jolanta Misiewicz, Daan Nieboer

ISTE Ltd and John Wiley Sons Inc, United Kingdom, 2014. Hardback. Book Condition: New. 236 x 157 mm. Language: English . Brand New Book. This title is written for the numerate nonspecialist, and hopes to serve three purposes. First it gathers mathematical material from diverse but related fields of order statistics, records, extreme value theory, majorization, regular variation and subexponentiality. All of these are relevant for understanding fat tails, but they are not, to our knowledge, brought together in a single source for the target readership. Proofs that give insight are included, but for most fussy calculations the reader is referred to the excellent sources referenced in the text. Multivariate extremes are not treated. This allows us to present material spread over hundreds of pages in specialist texts in twenty pages. Chapter 5 develops new material on heavy tail diagnostics and gives more mathematical detail. Since variances and covariances may not exist for heavy tailed joint distributions, Chapter 6 reviews dependence concepts for certain classes of heavy tailed joint distributions, with a view to regressing heavy tailed variables. Second, it presents a new measure of obesity. The most popular definitions in terms of regular variation and subexponentiality invoke putative properties...



### Reviews

*Great electronic book and valuable one. It really is simplistic but surprises within the fifty percent from the book. Its been printed in an extremely simple way in fact it is merely right after i finished reading this publication by which in fact modified me, change the way i really believe.*

-- ***Dr. Bethany Lindgren***

*Great eBook and beneficial one. It is packed with wisdom and knowledge You wont really feel monotony at at any time of your respective time (that's what catalogs are for relating to if you check with me).*

-- ***Maiya Kozey***